



COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

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MARK J. SALADINO
TREASURER AND TAX COLLECTOR

May 21, 2004

TO: Supervisor Don Knabe, Chairman
Supervisor Gloria Molina
Supervisor Yvonne Brathwaite Burke
Supervisor Zev Yaroslavsky
Supervisor Michael D. Antonovich

FROM: Mark J. Saladino
Treasurer and Tax Collector 

SUBJECT: **REPORT OF INVESTMENTS FOR THE MONTH OF APRIL 2004**

The attached Report of Investments for the month of April 2004 is herewith submitted to the members of the Board of Supervisors pursuant to the California Government Code and the Treasurer and Tax Collector's investment Policy adopted by your Board on February 4, 2003.

All investments made during the month of April 2004, were made in accordance with California Government Code and except as noted in Attachment II of the Report of Investments conform to the Treasurer and Tax Collector's Investment policy.

MJS:CTR:tf

Attachment

c: Chief Administrative Officer
Executive Officer, Board of Supervisors
County Counsel
Auditor-Controller

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR APRIL 2004

Detailed information regarding the pooled and specific portfolios, related earnings, and data required to be disclosed pursuant to statute is shown in the following report attachments.

GENERAL PORTFOLIO SCHEDULES

- A - Portfolio Profiles
- B - Pooled Surplus Earnings Report
- C - Summary Report of Treasurer's Depository Accounts
- D - Treasurer's Activity and Cash Availability for the Next Six-Month Period
- E - Treasurer's Investment Strategy

ATTACHMENTS

- I. Definitions of Securities

Detailed descriptions of the major security types invested in by the Treasury.
- II. Compliance Report

Detail report of transactions which deviate from Treasurer investment policy.
- III. Performance Report

Daily portfolio investment balances, and monthly averages.
- IV. Earnings on Investments (Accrual Basis) Chart

Graphic presentation of net earning rates on pool investments.
- V. Net Income for Month

Accrual basis net income for month, gross revenue less expenditures.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR APRIL 2004

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VI. Non-Trading Portfolio Participant Composition

Percentage breakdown by participant in the Non-Trading Portfolio.

VII. Composition of PSI Portfolio by Type Chart

Graphic presentation of the percentage composition of the pooled portfolio by major security type.

VIII. Investment Transaction Journal

Listing of securities purchased, sold and transferred between portfolios during the month.

IX. Comparison of Investment Cost to Market Value

Summary comparison of investment amortized cost to market value by security type.

X. Treasurer Position Compared to Market Value Report

Inventory listing of portfolio securities showing amortized cost and market value for each investment.

XI. Trustee and Managed Funds

Listing of funds and accounts managed by outside trustees.

XII. Schedule of Floating Rate Securities

Inventory listing of portfolio securities where the stated interest rate changes between the purchase date and the maturity date.

XIII. Schedule of Bond Anticipation Notes

Inventory listing of Bond Anticipation Notes held by Pooled Surplus Investment fund and their current interest rates.

XIV. Inventory Report – Totals Section Security Type Grouping

Summary of weighted-average time to maturity by security type.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR APRIL 2004

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

Summary of the amortized cost value of securities maturing within selected time frames.

XVI. Composition of PSI Portfolio by Maturity Chart

Graphic presentation of the percentage composition of the pooled portfolio by selected maturity ranges.

XVII. Pooled Money Investment Board Letter – Treasurer State of California

Summary of State Treasurer's Local Agency Investment Fund (LAIF)

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF APRIL 30, 2004

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 04/30/04		
At Cost	\$ 17,588,563,131	\$ 1,078,247,428
At Market	\$ 17,574,420,664	\$ 1,078,857,466
Repurchase Agreements	\$ 250,000,000	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	15.57%	0.00%
United States Government and Agency Obligations	56.33%	93.55%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	24.03%	0.00%
Municipal Obligations	0.23%	0.51%
Corporate and Deposit Notes	2.42%	0.00%
Repurchase Agreements	1.42%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	5.94%
1-60 days	32.47%	9.11%
60 days-1 year	42.29%	88.79%
Over 1 year	25.24%	2.10%
Weighted Average Days to Maturity	237	

POOLED SURPLUS EARNINGS REPORT

APRIL 30, 2004

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

Investment Balance 04/30/04	\$ 17,588,563,131
Market Value at 04/30/04	\$ 17,574,420,664
Average Daily Balance	\$ 17,206,492,237
Gains and Losses:	
For the Month	\$ 86,801
For the Past 12 Months	\$ (1,468,336)
Unrealized Gains and Losses on Transfers between Portfolio for the Month	
Earnings for the Month	\$ 17,402,917
Earnings for the Past 12 Months	\$ 210,174,374
Earnings Rate for the Month	1.23%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS
AS OF APRIL 30, 2004

SCHEDULE C

<u>Bank Name</u>	<u>Ledger Balance</u>
Bank of America - Concentration	\$ 31,882,693.67
Bank of the West - Concentration	\$ 489,344.24
Citi Bank - Depositing	\$ -
Union - Concentration	\$ 327,619.09
Wells Fargo - Concentration	<u>\$ 918,064.97</u>
Total Ledger Balance for all Banks	<u><u>\$ 33,617,721.97</u></u>

TREASURER'S ACTIVITY FOR APRIL 2004
AND CASH AVAILABILITY
FOR THE NEXT SIX MONTH PERIOD

SCHEDULE D

Government Code Section 53646 (b) (3), effective on January 1, 1996, requires the Treasurer and Tax Collector to include a statement in the investment report, denoting the ability of the Pooled Surplus Investment Fund to meet its disbursement requirements for the next six months.

The Los Angeles County Pooled Surplus Investment Fund consists of funds in its treasury deposited by various entities required to do so by statute, as well as those entities voluntarily depositing monies in accordance with Government Code Section 53684.

The Treasurer and Tax Collector is required to disburse monies placed in the treasury as directed by the Auditor-Controller, except for the making of legal investments, to the extent funds are transferred to one or more clearing funds in accordance with Government Code Section 29808.

The Treasurer and Tax Collector, in his projection of cash availability to disburse funds as directed by the Auditor-Controller, is relying exclusively on historical Pooled Surplus Investment Fund deposits and disbursements and future cash flow projections provided by the depositing entities. No representation is made as to an individual depositor's ability to meet their anticipated expenditures with anticipated revenues.

Summary of Activity for April 2004

Total Deposits	\$ 5,324,835,363.35
Total Disbursements	\$ 3,898,099,666.28

Discretionary Funds Liquidity Withdrawal Ratio	
As of April 30, 2004	1.42

Six Month Cash Availability Projection:

<u>Month</u>	<u>Investment Maturities</u>	<u>Deposits</u>	<u>Disbursements</u>	<u>Cumulative Available Cash</u>
May	\$3,572,339,000.00	\$3,452,700,000.00	\$3,427,500,000.00	\$3,597,539,000.00
June	\$2,721,621,000.00	\$2,734,700,000.00	\$3,938,800,000.00	\$5,115,060,000.00
July	\$1,126,807,000.00	\$4,540,100,000.00	\$4,295,400,000.00	\$6,486,567,000.00
August	\$ 819,000,000.00	\$2,881,200,000.00	\$2,891,400,000.00	\$7,295,367,000.00
September	\$1,065,740,000.00	\$2,618,200,000.00	\$3,279,100,000.00	\$7,700,207,000.00
October	\$ 407,750,000.00	\$3,451,400,000.00	\$3,287,300,000.00	\$8,272,057,000.00

TREASURER'S INVESTMENT STRATEGY

SCHEDULE E

Two portfolios are maintained by the Los Angeles County Treasurer. The Specific Purpose Investment Portfolio is used to account for specific investments requested by various entities to provide for specific needs not available if monies are placed in a pool. The individual investment strategies are targeted for the needs of the requesting entity.

The Pooled Surplus Investment (PSI) Portfolio is used to account for all pooled investments. The PSI strategy is to maintain principal and to provide sufficient cash to meet expenditure needs. The cash flow needs of our pool members are monitored daily to ensure that sufficient liquidity is maintained to meet the needs of participants. A review of the PSI Portfolio's cash flow projections at the preparation date of this report indicates that longer average days to maturity may be prudent. As yields increase in the two to three year maturity range, the average days to maturity will be prudently increased not to exceed 365 days.

Expected cash flow projections for the next twelve months continue to indicate that sufficient cash is available for participants' estimated needs. We will continue our basic investment philosophy to buy and hold to a designated maturity, high quality fixed income investments.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR APRIL 2004
DEFINITIONS OF SECURITIES

AGENCIES – Securities (debentures and notes) issued by Federal agencies, such as Federal Home Loan Banks (FHLB), and Federal Farm Credit Banks (FFCB). Agency Securities are issued on both a discount and coupon basis and have a variety of maturity periods. A few are backed by the full faith and credit of the United States Government, some are guaranteed by the Treasury or supported by the issuing agency's right to borrow from the Treasury, and some lack any formal governmental backing. GNMA and FHLMC securities are mortgage-backed.

ASSET BACKED SECURITIES – Corporate notes secured by an identifiable pool of assets such as loans, leases, and installment contracts or trade receivables. The interest rate is fixed and paid either on a monthly or semi-annual basis. In some cases portions of the principal is also paid monthly.

BANKERS ACCEPTANCES – Negotiable time drafts drawn on foreign or domestic banks to finance the export, import, shipment, and storage of goods. The drafts are sold at a discount and redeemed by the accepting bank at maturity for full face value. Maturities range from one to 270 days.

COLLATERALIZED CERTIFICATES OF DEPOSIT – Non-negotiable instruments evidencing a time deposit made with a bank at a fixed rate of interest for a fixed period, secured by collateral such as United States Government securities or mortgages.

COMMERCIAL PAPER – Promissory notes with a maturity of one to 180 days issued in the open market by various economic entities to finance certain short-term credit needs. Notes on a discount or interest-bearing basis.

CORPORATE NOTES – Unsecured, registered debt securities issued by corporations operating within the United States at fixed or variable rates of interest for a fixed period. Interest for floating rate corporate notes is payable periodically at a rate which is adjusted monthly according to a predetermined formula. Fixed rate corporate notes pay interest semi-annually.

GOVERNMENTS – Negotiable United States Treasury securities such as Treasury bills, notes and bonds. Treasury bills are issued on a discount basis in 3-month, 5-month, and 52-week maturities. Treasury notes and bonds are coupon issues, with one to ten year and ten to thirty year maturities, respectively. Treasury securities are guaranteed as to principal and interest by the United States Government.

INTEREST RATE SWAP AGREEMENT – Contractual agreement in which two parties agree to exchange interest payment streams for a specific term. There is no exchange of principal, but a “notional amount” is established to serve as the basis for calculating the interest payment.

MUNICIPALS – Debt securities issued by state and local governments and their agencies, usually in the form of bonds, notes and certificates of participation. These securities may be short or long-term, and normally coupon issues secured in some manner by the borrower.

NEGOTIABLE CERTIFICATES OF DEPOSIT – Negotiable instruments evidencing a time deposit made with a commercial bank or thrift institution at a fixed rate of interest for a fixed period. Term certificates of deposits (CDs) are issued with a maturity in excess on one year, and normally pay interest semi-annually. Eurodollar CDs are dollar-denominated CDs issued by foreign (mainly London) branches of major American and foreign commercial banks. Yankee CDs are dollar-denominated CDs issued by foreign commercial banks domiciled in the United States.

PROMISSORY NOTE - An unsecured promise to pay between two entities. Notes are on a discount or interest bearing basis.

REVERSE REPURCHASE AGREEMENTS – A reverse repurchase agreement consists of two simultaneous transactions. One is the sale of securities by the County to a bank or dealer. The other is the commitment by the County to repurchase the securities at the same price at a mutually agreed upon date. The County invests the cash proceeds of the “sale” in other securities. The term of the reverse repurchase agreements may not exceed one year. The securities “sold” are typically treasury issues.

REPURCHASE AGREEMENTS – A repurchase agreement consists of two simultaneous transactions. One is the purchase of securities by the County from a bank or dealer. The other is the commitment by the County to sell the securities back at an agreed upon date and price. The term of the repurchase agreements may not exceed one year. The securities “purchased” are typically treasury issues.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENT TRANSACTIONS FOR APRIL 2004
COMPLIANCE REPORT

Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of April 2004

Permitted Investments on Repurchase Agreements:

<u>Issuer</u>	<u>Investment Collateral</u>	<u>Collateral Limit</u>	<u>No. of Days</u>
Merrill Lynch & Co	101.82%	102%	3
	101.99%	102%	2

Collateral limit for investments on Repurchase Agreements is 102%. Merrill Lynch & Co. had 101.82% for 3 days, as settlement was on a weekend, and 101.99% for 2 days. Due to the timing of the purchase of Repurchase Agreements, collateral requirements may be met at purchase but fall below the required 102% limit when closing prices are applied.

The investment indicated below was not an exception at the time of purchase. However, the new issuer limit was exceeded after purchase. The Investment Policy does not require the sale of securities when subsequent new issuers limits are established.

<u>Issuer</u>	<u>Investment Holdings</u>	<u>Limit at Purchase</u>	<u>Limit at Review</u>	<u>No. of Days</u>
MetLife Funding Inc	\$49,000,000	\$ 49,000,000	-0-	12

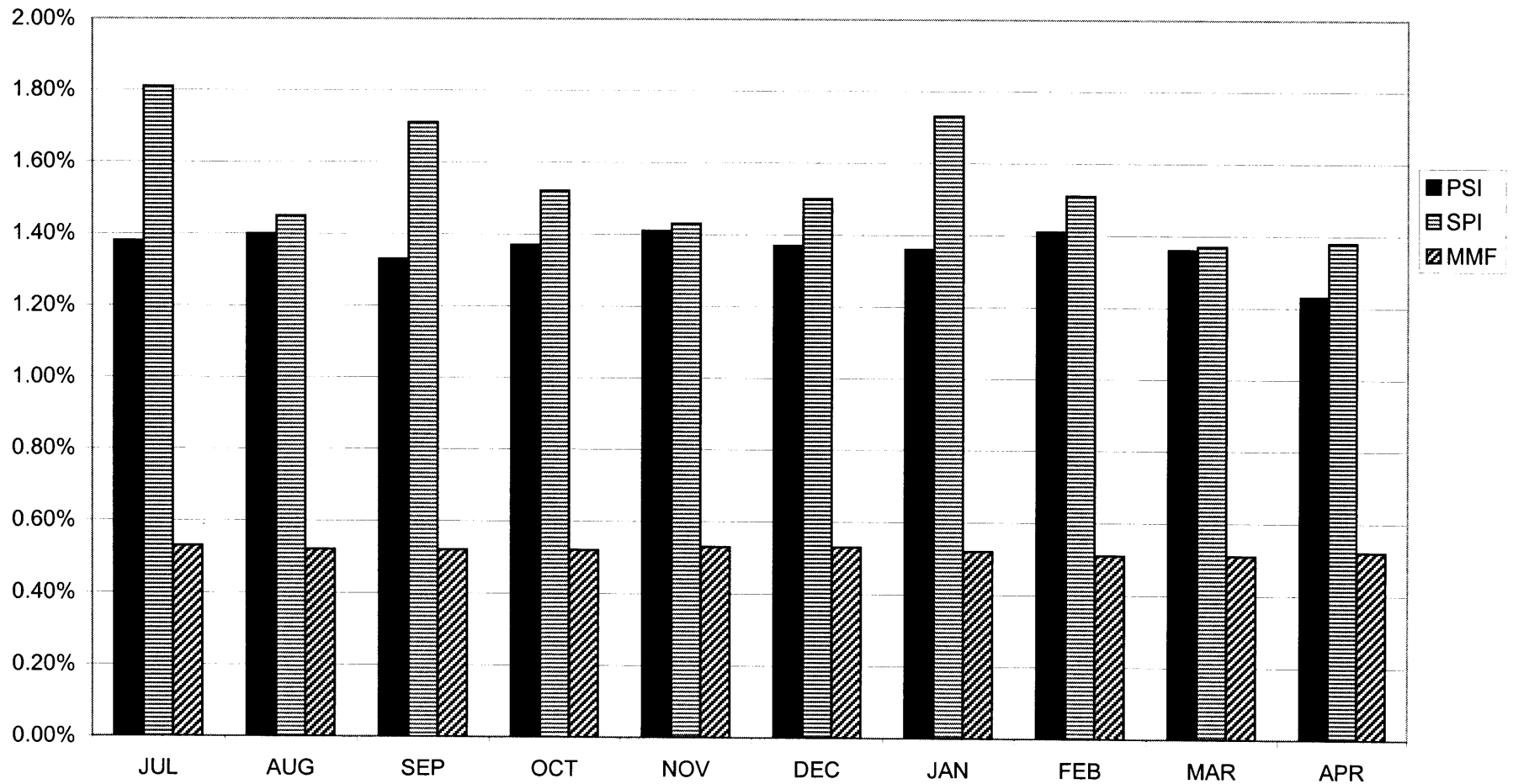
The Commercial Paper limit for MetLife Funding Inc. was reduced to zero due to the decrease of Average Commercial Paper Outstanding. At the time of purchase, the limit was \$49MM. The new limit was exceeded by \$49MM for 12 days.

Disbursements made in the settlement of the Flying Triangle and Abalone Cove landslide litigations are authorized under Government Code Section 53501.

LOS ANGELES COUNTY TREASURER
 PERFORMANCE REPORT
 PORTFOLIO COST
 THROUGH 04/30/04
 ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS	SPECIAL PURPOSE INVESTMENTS
	TOTAL COST	TOTAL COST
1	16,263,108,500.43	1,239,222,337.99
2	16,284,971,744.03	1,239,220,511.10
3	16,284,971,744.03	1,239,220,511.10
4	16,284,971,744.03	1,239,220,511.10
5	16,495,911,945.23	1,239,219,271.86
6	16,638,924,414.70	1,239,218,532.33
7	16,786,626,844.95	1,239,218,532.33
8	17,041,320,352.73	1,239,034,179.19
9	17,466,061,961.24	1,239,034,179.19
10	17,466,061,961.24	1,239,034,179.19
11	17,466,061,961.24	1,239,034,179.19
12	17,485,617,727.94	1,239,033,373.28
13	17,685,483,721.77	1,248,033,373.28
14	17,744,644,158.38	1,248,033,373.28
15	17,675,114,873.41	1,172,046,831.18
16	17,734,828,076.57	1,172,046,831.18
17	17,734,828,076.57	1,172,046,831.18
18	17,734,828,076.57	1,172,046,831.18
19	17,775,126,700.83	1,172,046,831.18
20	17,320,585,118.07	1,172,046,831.18
21	17,294,442,757.55	1,172,046,831.18
22	17,283,494,861.70	1,172,046,831.18
23	17,015,700,368.46	1,172,046,831.18
24	17,015,700,368.46	1,172,046,831.18
25	17,015,700,368.46	1,172,046,831.18
26	17,028,852,439.50	1,172,046,831.18
27	17,154,212,626.95	1,132,078,223.47
28	17,682,315,365.71	1,132,078,223.47
29	17,745,735,114.81	1,132,078,223.47
30	17,588,563,131.33	1,078,247,428.01
AVG	<u>17,206,492,236.90</u>	<u>1,196,827,370.57</u>

**LOS ANGELES COUNTY TREASURER
EARNINGS RATE ON INVESTMENTS
FISCAL YEAR 2003-04
ATTACHMENT IV**



Source: Money Fund Report as of April 30, 2004.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 04/30/04 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	\$18,173,779	\$2,261,664
Gains (Losses) on Sales of Non-Trading Securities.	86,801	(3,241)
Gains (Losses) on Sales of Trading Securities.	0	0
Amortization/Accretion	(857,662)	(901,442)
Prior Accrual Adjustment	0	0
Total Revenues	<u>\$17,402,917</u>	<u>\$1,356,981</u>
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	15,000
	<u>\$0</u>	<u>\$15,000</u>
NET INCOME	<u>\$17,402,917</u>	<u>\$1,341,981</u>

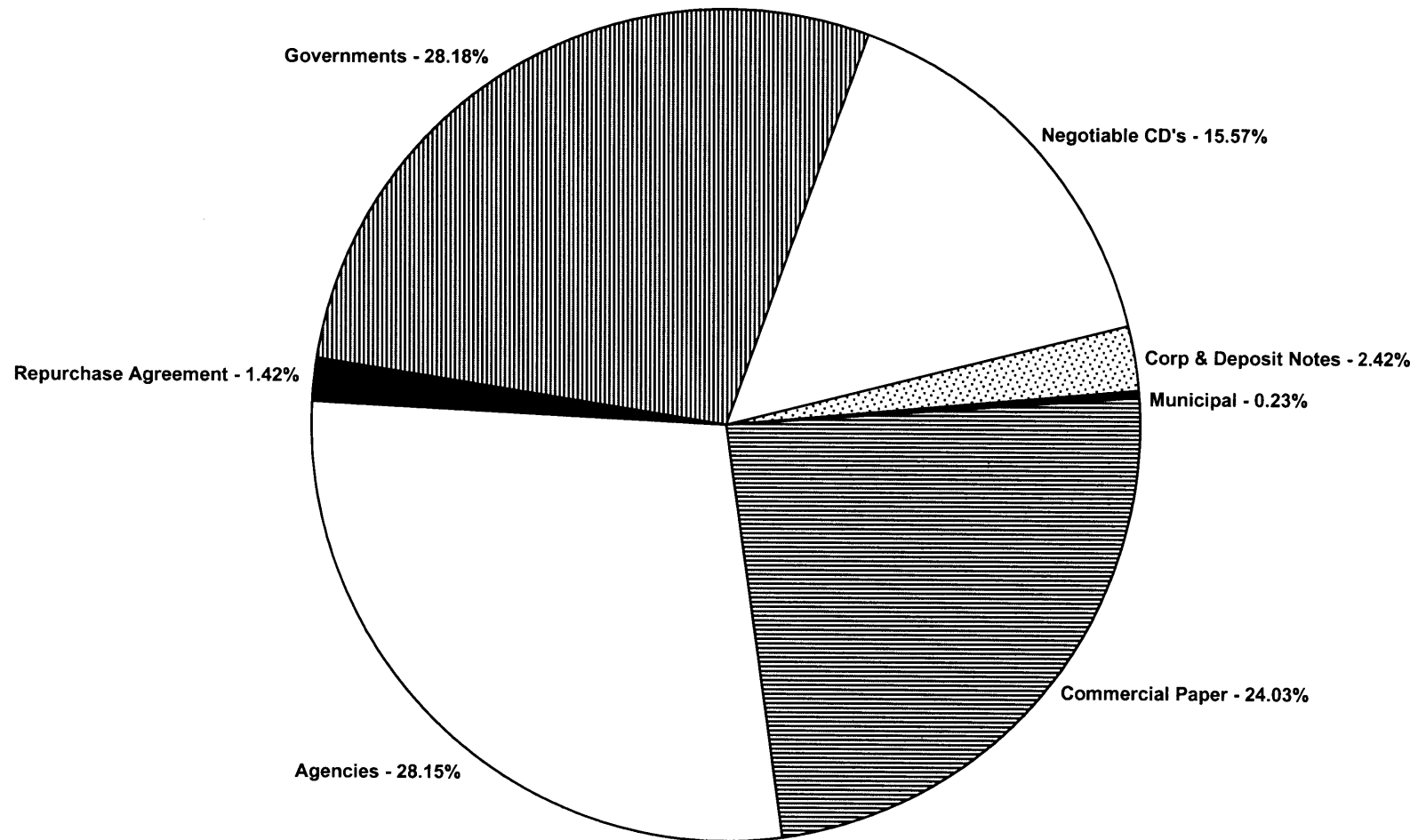
*Estimated and later adjusted.

Los Angeles County Treasurer
Non-Trading Composition
As of April 30, 2004
Attachment VI

NON-TRADING PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	53.96%	
Los Angeles County and Related Entities	39.63%	
Consolidated Sanitation Districts		2.63%
Metropolitan Transportation Authority		1.21%
Miscellaneous Agencies Pooled Investments		1.42%
South Coast Air Quality Management District		1.14%
Miscellaneous		<u>0.01%</u>
Total	<u>93.59%</u>	<u>6.41%</u>

**LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE
AS OF APRIL, 2004
ATTACHMENT VII**



Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period April 1, 2004 to April 30, 2004
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	BNOT	04/06/04	60983	BK OF AMERICA NA BK NOTE	1.04000	06/30/04	50,000,000.00	50,000,000.00	0.00	BNY	BA
NTRD	BNOT	04/19/04	61133	BK OF AMERICA NA BK NOTE	1.04000	06/21/04	50,000,000.00	50,000,000.00	0.00	BNY	BA
BNOT Total							100,000,000.00	100,000,000.00	0.00		
NTRD	COP1	04/01/04	60949	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	675.89	675.89	0.00	TTC	LAC
NTRD	COP1	04/07/04	61001	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	564.61	564.61	0.00	TTC	LAC
NTRD	COP1	04/08/04	61016	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	280.88	280.88	0.00	TTC	LAC
NTRD	COP1	04/13/04	61065	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	3,658.83	3,658.83	0.00	TTC	LAC
NTRD	COP1	04/20/04	61157	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,166.24	1,166.24	0.00	TTC	LAC
NTRD	COP1	04/22/04	61189	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	5,256.08	5,256.08	0.00	TTC	LAC
NTRD	COP1	04/23/04	61193	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	6,966.22	6,966.22	0.00	TTC	LAC
NTRD	COP1	04/28/04	61240	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	482.76	482.76	0.00	TTC	LAC
NTRD	COP1	04/29/04	61255	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	848.33	848.33	0.00	TTC	LAC
COP1 Total							19,899.84	19,899.84	0.00		
NTRD	CPD	04/01/04	60948	FALCON ASSET SEC CORP CP	1.03000	05/04/04	40,000,000.00	39,962,233.33	0.00	BNY	MLCO
NTRD	CPD	04/02/04	60960	PREF RECEIVABLES FDG CORP CP	1.03000	05/05/04	18,417,000.00	18,399,611.28	0.00	BNY	CITGM
NTRD	CPD	04/05/04	60967	VARIABLE FUNDING CAP CORP CP	1.00000	04/20/04	50,000,000.00	49,979,166.67	0.00	BNY	MS
NTRD	CPD	04/06/04	60985	SHEFFIELD RECEIVABLES CORP CP	1.03000	05/06/04	50,000,000.00	49,957,083.33	0.00	BNY	CITGM
NTRD	CPD	04/06/04	60987	CXC LLC CP	1.05000	07/07/04	50,000,000.00	49,865,833.33	0.00	BNY	CITGM
NTRD	CPD	04/06/04	60988	CXC LLC CP	1.05000	07/07/04	50,000,000.00	49,865,833.33	0.00	BNY	CITGM
NTRD	CPD	04/06/04	60989	PREF RECEIVABLES FDG CORP CP	1.02000	04/20/04	50,000,000.00	49,980,166.67	0.00	BNY	CITGM
NTRD	CPD	04/06/04	60990	PREF RECEIVABLES FDG CORP CP	1.02000	04/20/04	477,000.00	476,810.79	0.00	BNY	CITGM
NTRD	CPD	04/07/04	60998	VARIABLE FUNDING CAP CORP CP	1.02000	04/22/04	50,000,000.00	49,978,750.00	0.00	BNY	MS
NTRD	CPD	04/07/04	60999	MORGAN STANLEY CP	1.01000	04/20/04	50,000,000.00	49,981,763.89	0.00	BNY	MS
NTRD	CPD	04/07/04	61002	GANNETT CO INC CP	1.00000	04/20/04	48,000,000.00	47,982,666.67	0.00	BNY	BA
NTRD	CPD	04/07/04	61003	GANNETT CO INC CP	1.00000	04/19/04	50,000,000.00	49,983,333.33	0.00	BNY	BA
NTRD	CPD	04/07/04	61004	PREF RECEIVABLES FDG CORP CP	1.03000	05/06/04	30,000,000.00	29,975,108.33	0.00	BNY	CITGM
NTRD	CPD	04/07/04	61005	CAFCO LLC CP	1.02000	05/25/04	50,000,000.00	49,932,000.00	0.00	BNY	CITGM
NTRD	CPD	04/07/04	61006	SHEFFIELD RECEIVABLES CORP CP	1.02000	04/19/04	50,000,000.00	49,983,000.00	0.00	BNY	CITGM
NTRD	CPD	04/07/04	61007	SHEFFIELD RECEIVABLES CORP CP	1.02000	04/19/04	7,500,000.00	7,497,450.00	0.00	BNY	CITGM
NTRD	CPD	04/07/04	61009	VARIABLE FUNDING CAP CORP CP	1.02000	05/05/04	50,000,000.00	49,960,333.33	0.00	BNY	MS
NTRD	CPD	04/07/04	61010	MORGAN STANLEY CP	1.02000	04/21/04	50,000,000.00	49,980,166.67	0.00	BNY	MS
NTRD	CPD	04/08/04	61013	SHEFFIELD RECEIVABLES CORP CP	1.03000	05/10/04	50,000,000.00	49,954,222.22	0.00	BNY	CITGM
NTRD	CPD	04/08/04	61014	SHEFFIELD RECEIVABLES CORP CP	1.03000	05/10/04	20,000,000.00	19,981,688.89	0.00	BNY	CITGM
NTRD	CPD	04/08/04	61022	CXC LLC CP	1.02000	04/12/04	50,000,000.00	49,994,333.33	0.00	BNY	CITGM
NTRD	CPD	04/08/04	61023	CXC LLC CP	1.02000	04/12/04	400,000.00	399,954.67	0.00	BNY	CITGM
NTRD	CPD	04/08/04	61024	CITIGROUP GLOBAL MKT HLDGS CP	1.02000	06/07/04	50,000,000.00	49,915,000.00	0.00	BNY	CITGM
NTRD	CPD	04/12/04	61048	SHEFFIELD RECEIVABLES CORP CP	1.02000	04/21/04	50,000,000.00	49,987,250.00	0.00	BNY	MS
NTRD	CPD	04/12/04	61049	SHEFFIELD RECEIVABLES CORP CP	1.02000	04/21/04	10,000,000.00	9,997,450.00	0.00	BNY	MS

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NTRD	CPD	04/12/04	61050	VARIABLE FUNDING CAP CORP CP	1.03000	05/12/04	50,000,000.00	49,957,083.33	0.00	BNY	MS
NTRD	CPD	04/12/04	61051	CAFCO LLC CP	1.04500	07/12/04	50,000,000.00	49,867,923.61	0.00	BNY	CITGM
NTRD	CPD	04/12/04	61055	CAFCO LLC CP	1.04500	07/14/04	36,807,000.00	36,707,636.44	0.00	BNY	CITGM
NTRD	CPD	04/13/04	61064	BEAR STEARNS COS INC CP	1.03000	05/14/04	50,000,000.00	49,955,652.78	0.00	BNY	BEAR
NTRD	CPD	04/13/04	61070	CRC FUNDING LLC CP	1.03000	06/04/04	44,000,000.00	43,934,537.78	0.00	BNY	MLCO
NTRD	CPD	04/13/04	61077	CRC FUNDING LLC CP	1.03000	06/02/04	17,013,000.00	16,988,661.96	0.00	BNY	MLCO
NTRD	CPD	04/13/04	61079	CRC FUNDING LLC CP	1.03000	06/07/04	20,000,000.00	19,968,527.78	0.00	BNY	MLCO
NTRD	CPD	04/14/04	61081	CRC FUNDING LLC CP	1.03000	06/07/04	50,000,000.00	49,922,750.00	0.00	BNY	MLCO
NTRD	CPD	04/14/04	61082	VARIABLE FUNDING CAP CORP CP	1.00000	04/15/04	50,000,000.00	49,998,611.11	0.00	BNY	MS
NTRD	CPD	04/14/04	61083	VARIABLE FUNDING CAP CORP CP	1.00000	04/15/04	4,155,000.00	4,154,884.58	0.00	BNY	MS
NTRD	CPD	04/14/04	61084	CXC LLC CP	1.05000	07/15/04	50,000,000.00	49,865,833.33	0.00	BNY	CITGM
NTRD	CPD	04/14/04	61085	CAFCO LLC CP	1.03000	06/09/04	50,000,000.00	49,919,888.89	0.00	BNY	CITGM
NTRD	CPD	04/14/04	61086	CXC LLC CP	0.98000	04/15/04	50,000,000.00	49,998,638.89	0.00	BNY	CITGM
NTRD	CPD	04/14/04	61087	CXC LLC CP	0.98000	04/15/04	7,000,000.00	6,999,809.44	0.00	BNY	CITGM
NTRD	CPD	04/14/04	61088	CXC LLC CP	1.00000	04/15/04	50,000,000.00	49,998,611.11	0.00	BNY	CITGM
NTRD	CPD	04/14/04	61089	CXC LLC CP	1.00000	04/15/04	28,000,000.00	27,999,222.22	0.00	BNY	CITGM
NTRD	CPD	04/16/04	61117	VARIABLE FUNDING CAP CORP CP	1.05000	06/25/04	50,000,000.00	49,897,916.67	0.00	BNY	MS
NTRD	CPD	04/19/04	61130	SHEFFIELD RECEIVABLES CORP CP	1.03000	05/19/04	50,000,000.00	49,957,083.33	0.00	BNY	CITGM
NTRD	CPD	04/19/04	61131	PREF RECEIVABLES FDG CORP CP	1.03000	05/21/04	50,000,000.00	49,954,222.22	0.00	BNY	BCMI
NTRD	CPD	04/19/04	61132	JUPITER SECURITIZATION CORP CP	1.03000	05/19/04	50,000,000.00	49,957,083.33	0.00	BNY	BCMI
NTRD	CPD	04/20/04	61146	VARIABLE FUNDING CAP CORP CP	1.03000	05/20/04	50,000,000.00	49,957,083.33	0.00	BNY	MS
NTRD	CPD	04/20/04	61147	CXC LLC CP	0.97000	04/21/04	50,000,000.00	49,998,652.78	0.00	BNY	CITGM
NTRD	CPD	04/20/04	61148	CXC LLC CP	0.97000	04/21/04	6,200,000.00	6,199,832.94	0.00	BNY	CITGM
NTRD	CPD	04/20/04	61152	CRC FUNDING LLC CP	1.03000	06/07/04	50,000,000.00	49,931,333.33	0.00	BNY	MLCO
NTRD	CPD	04/21/04	61167	PREF RECEIVABLES FDG CORP CP	1.05000	06/21/04	11,226,000.00	11,206,027.08	0.00	BNY	MLCO
NTRD	CPD	04/21/04	61168	FALCON ASSET SEC CORP CP	1.03000	05/21/04	50,000,000.00	49,957,083.33	0.00	BNY	MLCO
NTRD	CPD	04/21/04	61169	FALCON ASSET SEC CORP CP	1.03000	05/21/04	2,267,000.00	2,265,054.16	0.00	BNY	MLCO
NTRD	CPD	04/22/04	61178	VARIABLE FUNDING CAP CORP CP	1.03000	05/07/04	50,000,000.00	49,978,541.67	0.00	BNY	MS
NTRD	CPD	04/22/04	61179	FALCON ASSET SEC CORP CP	1.03000	05/24/04	50,000,000.00	49,954,222.22	0.00	BNY	BCMI
NTRD	CPD	04/22/04	61183	JUPITER SECURITIZATION CORP CP	1.03000	05/27/04	50,000,000.00	49,949,930.56	0.00	BNY	RED
NTRD	CPD	04/22/04	61185	FALCON ASSET SEC CORP CP	1.03000	05/24/04	50,000,000.00	49,954,222.22	0.00	BNY	MLCO
NTRD	CPD	04/22/04	61186	FALCON ASSET SEC CORP CP	1.03000	05/24/04	11,000,000.00	10,989,928.89	0.00	BNY	MLCO
NTRD	CPD	04/27/04	61209	SHEFFIELD RECEIVABLES CORP CP	1.03000	05/27/04	50,000,000.00	49,957,083.33	0.00	BNY	RED
NTRD	CPD	04/27/04	61210	MORGAN STANLEY CP	1.03000	05/21/04	50,000,000.00	49,965,666.67	0.00	BNY	MS
NTRD	CPD	04/27/04	61214	MORGAN STANLEY CP	1.03000	05/17/04	50,000,000.00	49,971,388.89	0.00	BNY	MS
NTRD	CPD	04/27/04	61216	JUPITER SECURITIZATION CORP CP	1.03000	05/21/04	50,000,000.00	49,965,666.67	0.00	BNY	BCMI
NTRD	CPD	04/27/04	61217	JUPITER SECURITIZATION CORP CP	1.03000	05/21/04	19,350,000.00	19,336,713.00	0.00	BNY	BCMI
NTRD	CPD	04/28/04	61228	SHEFFIELD RECEIVABLES CORP CP	1.03000	05/11/04	50,000,000.00	49,981,402.78	0.00	BNY	MS
NTRD	CPD	04/28/04	61231	BEAR STEARNS COS INC CP	1.03000	06/04/04	50,000,000.00	49,947,069.44	0.00	BNY	BEAR
NTRD	CPD	04/28/04	61232	BEAR STEARNS COS INC CP	1.07000	07/06/04	50,000,000.00	49,897,458.33	0.00	BNY	BEAR

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NTRD	CPD	04/29/04	61241	FALCON ASSET SEC CORP CP	1.03000	06/01/04	50,000,000.00	49,952,791.67	0.00	BNY	MLCO
NTRD	CPD	04/29/04	61242	FALCON ASSET SEC CORP CP	1.03000	06/01/04	25,000,000.00	24,976,395.83	0.00	BNY	MLCO
NTRD	CPD	04/29/04	61243	MORGAN STANLEY CP	1.03000	05/17/04	50,000,000.00	49,974,250.00	0.00	BNY	MS
NTRD	CPD	04/29/04	61244	PREF RECEIVABLES FDG CORP CP	1.03000	06/02/04	38,804,000.00	38,766,252.33	0.00	BNY	CITGM
NTRD	CPD	04/29/04	61245	PREF RECEIVABLES FDG CORP CP	1.03000	06/02/04	50,000,000.00	49,951,361.11	0.00	BNY	MLCO
NTRD	CPD	04/29/04	61246	PREF RECEIVABLES FDG CORP CP	1.03000	06/02/04	39,350,000.00	39,311,721.19	0.00	BNY	MLCO
NTRD	CPD	04/29/04	61247	CXC LLP CP	1.03000	06/21/04	50,000,000.00	49,924,180.56	0.00	BNY	MLCO
NTRD	CPD	04/30/04	61258	SHEFFIELD RECEIVABLES CORP CP	1.03000	05/14/04	50,000,000.00	49,979,972.22	0.00	BNY	MS
NTRD	CPD	04/30/04	61259	SHEFFIELD RECEIVABLES CORP CP	1.04000	05/28/04	33,800,000.00	33,772,659.56	0.00	BNY	MS
NTRD	CPD	04/30/04	61260	FALCON ASSET SEC CORP CP	1.03000	06/01/04	18,000,000.00	17,983,520.00	0.00	BNY	MLCO
NTRD	CPD	04/30/04	61261	GOLDMAN SACHS GROUP CP	1.04000	05/20/04	50,000,000.00	49,971,111.11	0.00	BNY	GS
NTRD	CPD	04/30/04	61262	GOLDMAN SACHS GROUP CP	1.04000	05/20/04	50,000,000.00	49,971,111.11	0.00	BNY	GS
NTRD	CPD	04/30/04	61263	VARIABLE FUNDING CAP CORP CP	1.03000	05/03/04	50,000,000.00	49,995,708.33	0.00	BNY	MS
NTRD	CPD	04/30/04	61264	CRC FUNDING LLC CP	1.04000	06/24/04	40,000,000.00	39,936,444.44	0.00	BNY	CITGM
NTRD	CPD	04/30/04	61273	MERRILL LYNCH & CO CP	1.03000	05/03/04	7,559,000.00	7,558,351.19	0.00	BNY	MLCO
CPD Total							3,184,325,000.00	3,181,365,981.13	0.00		
NTRD	CPI	04/01/04	60946	GE CAPITAL CORP CP	1.01000	04/02/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/01/04	60947	GE CAPITAL CORP CP	1.01000	04/02/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/01/04	60950	GE CAPITAL CORP CP	1.01000	04/02/04	31,938,000.00	31,938,000.00	0.00	BNY	GECC
NTRD	CPI	04/02/04	60958	AIG FUNDING INC CP	0.99000	04/05/04	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	04/02/04	60959	AIG FUNDING INC CP	0.99000	04/05/04	25,000,000.00	25,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	04/05/04	60968	HOUSEHOLD FINANCE CORP CP	1.02000	04/20/04	50,000,000.00	50,000,000.00	0.00	BNY	HFC
NTRD	CPI	04/05/04	60971	AMEX CREDIT CORP CP	1.01000	05/05/04	26,231,000.00	26,231,000.00	0.00	BNY	AMEX
NTRD	CPI	04/06/04	60984	AMERICAN GEN FINANCE CORP CP	1.01000	04/21/04	30,000,000.00	30,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	04/07/04	61000	AMERICAN GEN FINANCE CORP CP	1.01000	04/27/04	25,000,000.00	25,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	04/07/04	61008	AMERICAN GEN FINANCE CORP CP	0.99000	04/08/04	12,155,000.00	12,155,000.00	0.00	BNY	AIGFDG
NTRD	CPI	04/08/04	61015	TOYOTA MOTOR CREDIT CORP CP	1.05000	07/08/04	50,000,000.00	50,000,000.00	0.00	BNY	TFS
NTRD	CPI	04/08/04	61021	AIG FUNDING INC CP	1.00000	04/15/04	40,000,000.00	40,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	04/08/04	61025	HOUSEHOLD FINANCE CORP CP	1.02000	05/03/04	33,348,000.00	33,348,000.00	0.00	BNY	HFC
NTRD	CPI	04/09/04	61031	HOUSEHOLD FINANCE CORP CP	1.02000	04/27/04	16,600,000.00	16,600,000.00	0.00	BNY	HFC
NTRD	CPI	04/09/04	61032	AMEX CREDIT CORP CP	1.02000	05/11/04	31,000,000.00	31,000,000.00	0.00	BNY	AMEX
NTRD	CPI	04/09/04	61033	GE CAPITAL CORP CP	0.99000	04/12/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/09/04	61034	GE CAPITAL CORP CP	0.99000	04/12/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/09/04	61035	GE CAPITAL CORP CP	0.99000	04/12/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/09/04	61036	GE CAPITAL CORP CP	0.99000	04/12/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/09/04	61037	GE CAPITAL CORP CP	0.99000	04/12/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/09/04	61038	TOYOTA MOTOR CREDIT CORP CP	1.03000	06/03/04	10,000,000.00	10,000,000.00	0.00	BNY	TFS
NTRD	CPI	04/09/04	61039	GE CAPITAL CORP CP	0.99000	04/12/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/09/04	61040	GE CAPITAL CORP CP	0.99000	04/12/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC

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NTRD	CPI	04/09/04	61041	GE CAPITAL CORP CP	0.99000	04/12/04	19,553,000.00	19,553,000.00	0.00	BNY	GECC
NTRD	CPI	04/12/04	61046	TOYOTA MOTOR CREDIT CORP CP	1.04000	06/03/04	45,000,000.00	45,000,000.00	0.00	BNY	TFS
NTRD	CPI	04/12/04	61052	AMERICAN GEN FINANCE CORP CP	0.98000	04/13/04	20,000,000.00	20,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	04/12/04	61053	AIG FUNDING INC CP	0.98000	04/13/04	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	04/12/04	61054	AIG FUNDING INC CP	0.98000	04/13/04	9,000,000.00	9,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	04/13/04	61060	GE CAPITAL CORP CP	1.00000	04/14/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/13/04	61061	GE CAPITAL CORP CP	1.00000	04/14/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/13/04	61062	GE CAPITAL CORP CP	1.00000	04/14/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/13/04	61063	GE CAPITAL CORP CP	1.00000	04/14/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/13/04	61071	GE CAPITAL CORP CP	1.00000	04/14/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/13/04	61072	GE CAPITAL CORP CP	1.00000	04/14/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/13/04	61073	GE CAPITAL CORP CP	1.00000	04/14/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/13/04	61074	AIG FUNDING INC CP	0.99000	04/14/04	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	04/13/04	61075	AIG FUNDING INC CP	0.99000	04/14/04	3,000,000.00	3,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	04/13/04	61076	AIG FUNDING INC CP	1.01000	04/16/04	30,000,000.00	30,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	04/13/04	61078	GE CAPITAL CORP CP	1.00000	04/14/04	11,971,000.00	11,971,000.00	0.00	BNY	GECC
NTRD	CPI	04/14/04	61090	TOYOTA MOTOR CREDIT CORP CP	1.03000	06/08/04	10,210,000.00	10,210,000.00	0.00	BNY	TFS
NTRD	CPI	04/14/04	61091	AMERICAN GEN FINANCE CORP CP	0.99000	04/15/04	20,000,000.00	20,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	04/14/04	61092	AIG FUNDING INC CP	0.99000	04/15/04	20,000,000.00	20,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	04/15/04	61099	GE CAPITAL CORP CP	1.03000	04/16/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/15/04	61100	GE CAPITAL CORP CP	1.03000	04/16/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/15/04	61101	AIG FUNDING INC CP	1.02000	04/16/04	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	04/15/04	61102	AIG FUNDING INC CP	1.02000	04/16/04	43,000,000.00	43,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	04/15/04	61103	GE CAPITAL CORP CP	1.03000	04/16/04	42,551,000.00	42,551,000.00	0.00	BNY	GECC
NTRD	CPI	04/16/04	61113	GE CAPITAL CORP CP	0.99000	04/19/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/16/04	61114	GE CAPITAL CORP CP	0.99000	04/19/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/16/04	61115	GE CAPITAL CORP CP	0.99000	04/19/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/16/04	61116	GE CAPITAL CORP CP	0.99000	04/19/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/16/04	61119	GE CAPITAL CORP CP	0.99000	04/19/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/16/04	61120	GE CAPITAL CORP CP	0.99000	04/19/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/16/04	61121	GE CAPITAL CORP CP	0.99000	04/19/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/16/04	61122	GE CAPITAL CORP CP	0.99000	04/19/04	12,386,000.00	12,386,000.00	0.00	BNY	GECC
NTRD	CPI	04/16/04	61123	AMERICAN GEN FINANCE CORP CP	1.01000	04/23/04	20,000,000.00	20,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	04/19/04	61124	GE CAPITAL CORP CP	1.00000	04/20/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/19/04	61125	GE CAPITAL CORP CP	1.00000	04/20/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/19/04	61126	GE CAPITAL CORP CP	1.00000	04/20/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/19/04	61127	GE CAPITAL CORP CP	1.00000	04/20/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/19/04	61128	GE CAPITAL CORP CP	1.00000	04/20/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/19/04	61129	GE CAPITAL CORP CP	1.00000	04/20/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/19/04	61134	AIG FUNDING INC CP	1.01000	05/19/04	25,000,000.00	25,000,000.00	0.00	BNY	AIGFDG

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NTRD	CPI	04/19/04	61135	AIG FUNDING INC CP	1.01000	05/21/04	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	04/19/04	61136	GE CAPITAL CORP CP	1.00000	04/20/04	31,615,000.00	31,615,000.00	0.00	BNY	GECC
NTRD	CPI	04/20/04	61141	GE CAPITAL CORP CP	0.96000	04/21/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/20/04	61142	GE CAPITAL CORP CP	0.96000	04/21/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/20/04	61143	GE CAPITAL CORP CP	0.96000	04/21/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/20/04	61149	AIG FUNDING INC CP	0.97000	04/21/04	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	04/20/04	61150	AIG FUNDING INC CP	0.97000	04/21/04	4,000,000.00	4,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	04/20/04	61151	AIG FUNDING INC CP	1.00500	05/13/04	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	04/20/04	61153	GE CAPITAL CORP CP	0.96000	04/21/04	14,632,000.00	14,632,000.00	0.00	BNY	GECC
NTRD	CPI	04/21/04	61163	GE CAPITAL CORP CP	0.97000	04/22/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/21/04	61164	GE CAPITAL CORP CP	0.97000	04/22/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/21/04	61165	GE CAPITAL CORP CP	0.97000	04/22/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/21/04	61166	GE CAPITAL CORP CP	0.97000	04/22/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/21/04	61171	GE CAPITAL CORP CP	0.97000	04/22/04	30,927,000.00	30,927,000.00	0.00	BNY	GECC
NTRD	CPI	04/21/04	61172	AMERICAN GEN FINANCE CORP CP	0.98000	04/22/04	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	04/21/04	61173	AMERICAN GEN FINANCE CORP CP	0.98000	04/22/04	4,120,000.00	4,120,000.00	0.00	BNY	AIGFDG
NTRD	CPI	04/21/04	61174	AIG FUNDING INC CP	0.98000	04/22/04	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	04/21/04	61175	AIG FUNDING INC CP	0.98000	04/22/04	5,000,000.00	5,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	04/22/04	61180	GE CAPITAL CORP CP	0.95000	04/23/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/22/04	61181	GE CAPITAL CORP CP	0.95000	04/23/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/22/04	61182	GE CAPITAL CORP CP	0.95000	04/23/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/22/04	61184	AMERICAN GEN FINANCE CORP CP	1.02000	05/24/04	30,000,000.00	30,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	04/22/04	61187	AIG FUNDING INC CP	0.97000	04/23/04	34,000,000.00	34,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	04/22/04	61188	GE CAPITAL CORP CP	0.95000	04/23/04	22,175,000.00	22,175,000.00	0.00	BNY	GECC
NTRD	CPI	04/23/04	61190	GE CAPITAL CORP CP	0.93000	04/26/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/23/04	61191	GE CAPITAL CORP CP	0.93000	04/26/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/23/04	61194	AIG FUNDING INC CP	0.96000	04/26/04	10,000,000.00	10,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	04/23/04	61195	AMERICAN GEN FINANCE CORP CP	0.96000	04/26/04	33,000,000.00	33,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	04/23/04	61196	GE CAPITAL CORP CP	0.93000	04/26/04	39,465,000.00	39,465,000.00	0.00	BNY	GECC
NTRD	CPI	04/26/04	61199	GE CAPITAL CORP CP	0.98000	04/27/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/26/04	61200	GE CAPITAL CORP CP	0.98000	04/27/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/26/04	61202	GE CAPITAL CORP CP	1.00000	04/27/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/26/04	61203	GE CAPITAL CORP CP	1.00000	04/27/04	13,000,000.00	13,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/26/04	61204	AMERICAN GEN FINANCE CORP CP	0.97000	04/27/04	18,650,000.00	18,650,000.00	0.00	BNY	AIGFDG
NTRD	CPI	04/26/04	61205	AIG FUNDING INC CP	0.97000	04/27/04	32,500,000.00	32,500,000.00	0.00	BNY	AIGFDG
NTRD	CPI	04/26/04	61206	GE CAPITAL CORP CP	0.98000	04/27/04	49,372,000.00	49,372,000.00	0.00	BNY	GECC
NTRD	CPI	04/27/04	61215	AMERICAN GEN FINANCE CORP CP	1.01000	05/10/04	11,050,000.00	11,050,000.00	0.00	BNY	AIGFDG
NTRD	CPI	04/27/04	61218	AMEX CREDIT CORP CP	1.02000	06/03/04	9,427,000.00	9,427,000.00	0.00	BNY	AMEX
NTRD	CPI	04/28/04	61222	GE CAPITAL CORP CP	0.97000	04/29/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/28/04	61223	GE CAPITAL CORP CP	0.97000	04/29/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC

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NTRD	CPI	04/28/04	61224	GE CAPITAL CORP CP	0.97000	04/29/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/28/04	61225	GE CAPITAL CORP CP	0.97000	04/29/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/28/04	61226	GE CAPITAL CORP CP	0.97000	04/29/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/28/04	61227	GE CAPITAL CORP CP	0.97000	04/29/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	04/28/04	61230	AMERICAN GEN FINANCE CORP CP	1.06000	07/14/04	30,000,000.00	30,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	04/28/04	61235	AMERICAN GEN FINANCE CORP CP	0.96000	04/29/04	17,725,000.00	17,725,000.00	0.00	BNY	AIGFDG
NTRD	CPI	04/28/04	61236	AIG FUNDING INC CP	0.96000	04/29/04	16,400,000.00	16,400,000.00	0.00	BNY	AIGFDG
NTRD	CPI	04/28/04	61237	GE CAPITAL CORP CP	0.97000	04/29/04	16,149,000.00	16,149,000.00	0.00	BNY	GECC
NTRD	CPI	04/29/04	61249	AMERICAN GEN FINANCE CORP CP	0.97000	04/30/04	18,950,000.00	18,950,000.00	0.00	BNY	AIGFDG
NTRD	CPI	04/29/04	61254	AMEX CREDIT CORP CP	1.02000	06/14/04	42,476,000.00	42,476,000.00	0.00	BNY	AMEX
NTRD	CPI	04/30/04	61265	AMERICAN GEN FINANCE CORP CP	1.02000	05/03/04	28,900,000.00	28,900,000.00	0.00	BNY	AIGFDG
CPI Total							4,326,476,000.00	4,326,476,000.00	0.00		
NTRD	FFCB	04/19/04	61029	FFCB	2.00000	04/19/06	50,000,000.00	50,000,000.00	0.00	BNY	FTSC
NTRD	FFCB	04/19/04	61030	FFCB (CALLABLE)	2.19000	04/19/06	18,830,000.00	18,825,292.50	0.00	BNY	DBAG
NTRD	FFCB	04/23/04	61098	FFCB (CALLABLE)	3.24000	04/23/07	10,175,000.00	10,175,000.00	0.00	BNY	DBAG
NTRD	FFCB	04/26/04	61104	FFCB	2.20000	04/26/06	50,000,000.00	49,965,000.00	0.00	BNY	DBAG
NTRD	FFCB	04/26/04	61105	FFCB	1.87500	10/26/05	25,000,000.00	25,000,000.00	0.00	BNY	FTSC
NTRD	FFCB	04/21/04	61158	FFCB (CALLABLE)	2.87000	04/19/07	14,675,000.00	14,592,820.00	2,339.85	BNY	BA
NTRD	FFCB	04/26/04	61159	FFCB	1.75000	10/26/05	30,000,000.00	29,960,100.00	0.00	BNY	FTSC
FFCB Total							198,680,000.00	198,518,212.50	2,339.85		
NTRD	FHLB	04/21/04	60868	FHLB (CALLABLE)	2.10000	07/21/06	25,000,000.00	25,000,000.00	0.00	BNY	FTSC
NTRD	FHLB	04/21/04	60869	FHLB (CALLABLE)	2.10000	07/21/06	25,000,000.00	25,000,000.00	0.00	BNY	BEAR
NTRD	FHLB	04/02/04	60884	FHLB (CALLABLE)	2.10000	10/13/06	50,000,000.00	50,000,000.00	0.00	BNY	MS
NTRD	FHLB	04/20/04	61059	FHLB (CALLABLE)	1.62500	07/20/05	13,000,000.00	12,993,500.00	0.00	BNY	CITGM
FHLB Total							113,000,000.00	112,993,500.00	0.00		
NTRD	FNMA	04/20/04	60871	FNMA (CALLABLE)	2.00000	04/20/06	50,000,000.00	50,000,000.00	0.00	BNY	BEAR
NTRD	FNMA	04/20/04	60882	FNMA (CALLABLE)	2.00000	04/20/06	50,000,000.00	49,985,000.00	0.00	BNY	BEAR
NTRD	FNMA	04/05/04	60919	FNMA (CALLABLE)	2.12500	10/05/06	10,000,000.00	9,975,000.00	0.00	BNY	MISC
NTRD	FNMA	04/21/04	60954	FNMA (CALLABLE)	2.12000	04/21/06	50,000,000.00	50,000,000.00	0.00	BNY	NSI
NTRD	FNMA	04/20/04	61140	FNMA (CALLABLE)	3.00000	04/19/06	38,300,000.00	38,683,000.00	3,191.67	BNY	FTSC
NTRD	FNMA	04/23/04	61177	FNMA	2.50000	06/15/06	25,000,000.00	24,982,250.00	0.00	BNY	FTSC
FNMA Total							223,300,000.00	223,625,250.00	3,191.67		
NTRD	MCSA	04/12/04	60807	FHLB (CALLABLE)	2.00000	10/12/06	50,000,000.00	50,000,000.00	0.00	BNY	GCM
NTRD	MCSA	04/12/04	60808	FHLB (CALLABLE)	2.00000	10/12/06	50,000,000.00	50,000,000.00	0.00	BNY	CSFB
NTRD	MCSA	04/06/04	60826	FHLB (CALLABLE)	1.75000	10/06/06	5,250,000.00	5,246,718.75	0.00	BNY	NSI
NTRD	MCSA	04/28/04	60978	FHLB (CALLABLE)	2.00000	04/28/06	50,000,000.00	50,000,000.00	0.00	BNY	NSI

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NTRD	MCSA	04/28/04	60979	FHLB (CALLABLE)	2.00000	04/28/06	50,000,000.00	50,000,000.00	0.00	BNY	FTSC
NTRD	MCSA	04/27/04	60996	FNMA (CALLABLE)	2.00000	04/27/06	50,000,000.00	50,000,000.00	0.00	BNY	CITGM
NTRD	MCSA	04/27/04	60997	FNMA (CALLABLE)	2.00000	04/27/06	50,000,000.00	50,000,000.00	0.00	BNY	GCMI
MCSA Total							305,250,000.00	305,246,718.75	0.00		
NTRD	MMF	04/14/04	61097	GOLDMAN SACHS MMF	0.00000	04/28/04	6,380,000.00	6,380,000.00	0.00	TTC	GS
NTRD	MMF	04/26/04	61208	GOLDMAN SACHS MMF	0.00000	05/10/04	4,750,610.00	4,750,610.00	0.00	TTC	GS
MMF Total							11,130,610.00	11,130,610.00	0.00		
NTRD	NCD1	04/07/04	61012	WELLS FARGO BK NA CD	1.02000	05/12/04	50,000,000.00	50,000,000.00	0.00	BNY	WFC
NTRD	NCD1	04/14/04	61080	WELLS FARGO BK NA CD	1.03000	05/14/04	50,000,000.00	50,000,000.00	0.00	BNY	WFC
NTRD	NCD1	04/20/04	61145	FIRST TENNESSEE BK NA CD	1.05000	07/19/04	50,000,000.00	50,000,000.00	0.00	BNY	FTSC
NTRD	NCD1	04/22/04	61176	CITIBANK NA NY CD	1.08500	07/22/04	50,000,000.00	50,000,000.00	0.00	BNY	CITGM
NTRD	NCD1	04/29/04	61248	WELLS FARGO BK NA CD	1.04000	06/28/04	50,000,000.00	50,000,000.00	0.00	BNY	WFC
NCD1 Total							250,000,000.00	250,000,000.00	0.00		
NTRD	NOTE	04/05/04	60964	USTN 1.625	1.62500	03/31/05	50,000,000.00	50,152,343.75	11,099.73	BNY	NSI
NTRD	NOTE	04/05/04	60965	USTN 1.625	1.62500	03/31/05	50,000,000.00	50,152,343.75	11,099.73	BNY	JPM
NTRD	NOTE	04/05/04	60966	USTN 1.625	1.62500	03/31/05	50,000,000.00	50,152,343.75	11,099.73	BNY	LEHMAN
NTRD	NOTE	04/14/04	61066	USTN 1.25	1.25000	05/31/05	50,000,000.00	49,906,250.00	232,240.44	BNY	JPM
NTRD	NOTE	04/14/04	61067	USTN 1.25	1.25000	05/31/05	50,000,000.00	49,906,250.00	232,240.44	BNY	JPM
NTRD	NOTE	04/14/04	61068	USTN 1.25	1.25000	05/31/05	50,000,000.00	49,906,250.00	232,240.44	BNY	CSFB
NTRD	NOTE	04/14/04	61069	USTN 1.25	1.25000	05/31/05	50,000,000.00	49,906,250.00	232,240.44	BNY	CSFB
NTRD	NOTE	04/15/04	61093	USTN 1.25	1.25000	05/31/05	50,000,000.00	49,861,328.13	233,948.09	BNY	BEAR
NTRD	NOTE	04/15/04	61094	USTN 1.25	1.25000	05/31/05	50,000,000.00	49,861,328.13	233,948.09	BNY	BEAR
NTRD	NOTE	04/15/04	61095	USTN 1.50	1.50000	03/31/06	50,000,000.00	49,421,875.00	30,737.70	BNY	LEHMAN
NTRD	NOTE	04/15/04	61096	USTN 1.50	1.50000	03/31/06	50,000,000.00	49,421,875.00	30,737.70	BNY	CITGM
NTRD	NOTE	04/26/04	61197	USTN 1.875	1.87500	09/30/04	50,000,000.00	50,156,250.00	66,598.36	BNY	BA
NTRD	NOTE	04/26/04	61198	USTN 1.875	1.87500	09/30/04	50,000,000.00	50,156,250.00	66,598.36	BNY	BA
NOTE Total							650,000,000.00	648,960,937.51	1,624,829.25		
NTRD	REPO	04/01/04	60944	REPO FHLMC 1.875 01-15-05	1.03000	04/02/04	49,509,000.00	49,509,000.00	0.00	BNY	MLCO
NTRD	REPO	04/01/04	60945	REPO FHLMC 1.875 01-15-05	1.03000	04/02/04	29,491,000.00	29,491,000.00	0.00	BNY	MLCO
NTRD	REPO	04/01/04	60951	REPO FNMA 3.625 04-15-04	1.03000	04/02/04	49,878,000.00	49,878,000.00	0.00	BNY	MLCO
NTRD	REPO	04/01/04	60952	REPO FNMA 3.625 04-15-04	1.03000	04/02/04	49,878,000.00	49,878,000.00	0.00	BNY	MLCO
NTRD	REPO	04/01/04	60953	REPO FNMA 3.625 04-15-04	1.03000	04/02/04	244,000.00	244,000.00	0.00	BNY	MLCO
NTRD	REPO	04/02/04	60955	REPO FNMA 3.625 04-15-04	1.00000	04/05/04	49,877,000.00	49,877,000.00	0.00	BNY	MLCO
NTRD	REPO	04/02/04	60956	REPO FNMA 3.625 04-15-04	1.00000	04/05/04	49,877,000.00	49,877,000.00	0.00	BNY	MLCO
NTRD	REPO	04/02/04	60957	REPO FNMA 3.625 04-15-04	1.00000	04/05/04	21,246,000.00	21,246,000.00	0.00	BNY	MLCO
NTRD	REPO	04/02/04	60961	REPO FNMA 3.625 04-15-04	1.00000	04/05/04	49,878,000.00	49,878,000.00	0.00	BNY	MLCO

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NTRD	REPO	04/02/04	60962	REPO FHLB 1.50 08-19-05	1.00000	04/05/04	38,840,000.00	38,840,000.00	0.00	BNY	MLCO
NTRD	REPO	04/02/04	60963	REPO FHLB 1.625 04-15-05	1.00000	04/05/04	2,000,000.00	2,000,000.00	0.00	BNY	MLCO
NTRD	REPO	04/05/04	60972	REPO FNMA 3.625 04-15-04	1.00000	04/06/04	49,878,000.00	49,878,000.00	0.00	BNY	MLCO
NTRD	REPO	04/05/04	60973	REPO FNMA 3.625 04-15-04	1.00000	04/06/04	49,877,000.00	49,877,000.00	0.00	BNY	MLCO
NTRD	REPO	04/05/04	60974	REPO FHLB 1.50 08-26-05	1.00000	04/06/04	48,959,000.00	48,959,000.00	0.00	BNY	MLCO
NTRD	REPO	04/05/04	60975	REPO FHLB 1.50 08-26-05	1.00000	04/06/04	29,286,000.00	29,286,000.00	0.00	BNY	MLCO
NTRD	REPO	04/05/04	60976	REPO FNMA 3.625 04-15-04	1.01000	04/06/04	8,124,000.00	8,124,000.00	0.00	BNY	MLCO
NTRD	REPO	04/05/04	60977	REPO FNMA 3.625 04-15-04	1.01000	04/06/04	49,876,000.00	49,876,000.00	0.00	BNY	MLCO
NTRD	REPO	04/06/04	60991	REPO FNMA D/N 06-23-04	1.00000	04/07/04	48,898,000.00	48,898,000.00	0.00	BNY	MLCO
NTRD	REPO	04/06/04	60992	REPO FNMA D/N 06-23-04	1.00000	04/07/04	48,897,000.00	48,897,000.00	0.00	BNY	MLCO
NTRD	REPO	04/06/04	60993	REPO FHLB D/N 05-28-04	1.00000	04/07/04	48,956,000.00	48,956,000.00	0.00	BNY	MLCO
NTRD	REPO	04/06/04	60994	REPO FHLB D/N 05-28-04	1.00000	04/07/04	15,249,000.00	15,249,000.00	0.00	BNY	MLCO
NTRD	REPO	04/06/04	60995	REPO FNMA 5.75 02-15-08	1.00000	04/07/04	22,580,000.00	22,580,000.00	0.00	BNY	MLCO
NTRD	REPO	04/08/04	61018	REPO FNMA 2.60 11-28-05	1.00000	04/12/04	49,572,000.00	49,572,000.00	0.00	BNY	MLCO
NTRD	REPO	04/08/04	61019	REPO FNMA 2.60 11-28-05	1.00000	04/12/04	49,572,000.00	49,572,000.00	0.00	BNY	MLCO
NTRD	REPO	04/08/04	61020	REPO FNMA 2.60 11-28-05	1.00000	04/12/04	856,000.00	856,000.00	0.00	BNY	MLCO
NTRD	REPO	04/08/04	61026	REPO FNMA D/N 09-09-04	1.00000	04/12/04	48,774,000.00	48,774,000.00	0.00	BNY	MLCO
NTRD	REPO	04/08/04	61027	REPO FNMA D/N 09-09-04	1.00000	04/12/04	48,774,000.00	48,774,000.00	0.00	BNY	MLCO
NTRD	REPO	04/08/04	61028	REPO FNMA D/N 09-09-04	1.00000	04/12/04	37,452,000.00	37,452,000.00	0.00	BNY	MLCO
NTRD	REPO	04/12/04	61042	REPO FNMA 3.625 04-15-04	1.02000	04/13/04	49,877,000.00	49,877,000.00	0.00	BNY	MLCO
NTRD	REPO	04/12/04	61043	REPO FNMA 3.625 04-15-04	1.02000	04/13/04	49,877,000.00	49,877,000.00	0.00	BNY	MLCO
NTRD	REPO	04/12/04	61044	REPO FNMA 3.625 04-15-04	1.02000	04/13/04	49,877,000.00	49,877,000.00	0.00	BNY	MLCO
NTRD	REPO	04/12/04	61045	REPO FNMA 3.625 04-15-04	1.02000	04/13/04	369,000.00	369,000.00	0.00	BNY	MLCO
NTRD	REPO	04/12/04	61056	REPO FHLMC D/N 09-09-04	1.01000	04/13/04	48,775,000.00	48,775,000.00	0.00	BNY	MLCO
NTRD	REPO	04/12/04	61057	REPO FHLMC D/N 09-09-04	1.01000	04/13/04	34,225,000.00	34,225,000.00	0.00	BNY	MLCO
NTRD	REPO	04/19/04	61137	REPO FNMA 2.60 11-28-05	0.99000	04/20/04	49,572,000.00	49,572,000.00	0.00	BNY	MLCO
NTRD	REPO	04/19/04	61138	REPO FNMA 2.60 11-28-05	0.99000	04/20/04	49,572,000.00	49,572,000.00	0.00	BNY	MLCO
NTRD	REPO	04/19/04	61139	REPO FNMA 2.60 11-28-05	0.99000	04/20/04	15,856,000.00	15,856,000.00	0.00	BNY	MLCO
NTRD	REPO	04/20/04	61154	REPO FHLB .993 10-05-05	0.93000	04/21/04	48,958,000.00	48,958,000.00	0.00	BNY	BA
NTRD	REPO	04/20/04	61155	REPO FHLB .993 10-05-05	0.93000	04/21/04	48,958,000.00	48,958,000.00	0.00	BNY	BA
NTRD	REPO	04/20/04	61156	REPO FHLMC 4.875 03-15-07	0.93000	04/21/04	7,084,000.00	7,084,000.00	0.00	BNY	BA
NTRD	REPO	04/27/04	61211	REPO FNMA 2.60 11-28-05	0.95000	04/28/04	49,632,000.00	49,632,000.00	0.00	BNY	MLCO
NTRD	REPO	04/27/04	61212	REPO FNMA 2.60 11-28-05	0.95000	04/28/04	49,632,000.00	49,632,000.00	0.00	BNY	MLCO
NTRD	REPO	04/27/04	61213	REPO FNMA 2.60 11-28-05	0.95000	04/28/04	15,736,000.00	15,736,000.00	0.00	BNY	MLCO
NTRD	REPO	04/27/04	61219	REPO FHLB D/N 05-20-04	0.95000	04/28/04	48,959,000.00	48,959,000.00	0.00	BNY	MLCO
NTRD	REPO	04/27/04	61220	REPO FHLB D/N 05-20-04	0.95000	04/28/04	48,958,000.00	48,958,000.00	0.00	BNY	MLCO
NTRD	REPO	04/27/04	61221	REPO FNMA D/N 05-19-04	0.95000	04/28/04	24,083,000.00	24,083,000.00	0.00	BNY	MLCO
NTRD	REPO	04/28/04	61238	REPO FHLMC 4.50 08-15-04	0.96000	04/29/04	49,938,000.00	49,938,000.00	0.00	BNY	MLCO
NTRD	REPO	04/28/04	61239	REPO FHLMC 4.50 08-15-04	0.96000	04/29/04	10,062,000.00	10,062,000.00	0.00	BNY	MLCO
NTRD	REPO	04/29/04	61250	REPO FHLB D/N 05-21-04	1.00000	04/30/04	48,990,000.00	48,990,000.00	0.00	BNY	BA

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Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	REPO	04/29/04	61251	REPO FHLB D/N 05-21-04	1.00000	04/30/04	46,052,000.00	46,052,000.00	0.00	BNY	BA
NTRD	REPO	04/29/04	61252	REPO FNMA D/N 06-15-04	1.00000	04/30/04	48,954,000.00	48,954,000.00	0.00	BNY	BA
NTRD	REPO	04/29/04	61253	REPO FNMA D/N 06-15-04	1.00000	04/30/04	12,004,000.00	12,004,000.00	0.00	BNY	BA
NTRD	REPO	04/30/04	61267	REPO FHLMC 2.875 05-15-07	1.02000	05/03/04	48,591,000.00	48,591,000.00	0.00	BNY	MLCO
NTRD	REPO	04/30/04	61268	REPO FHLMC 2.875 05-15-07	1.02000	05/03/04	48,591,000.00	48,591,000.00	0.00	BNY	MLCO
NTRD	REPO	04/30/04	61269	REPO FHLMC 2.875 05-15-07	1.02000	05/03/04	48,591,000.00	48,591,000.00	0.00	BNY	MLCO
NTRD	REPO	04/30/04	61270	REPO FNMA 2.60 11-28-05	1.02000	05/03/04	49,632,000.00	49,632,000.00	0.00	BNY	MLCO
NTRD	REPO	04/30/04	61271	REPO FNMA 2.60 11-28-05	1.02000	05/03/04	49,632,000.00	49,632,000.00	0.00	BNY	MLCO
NTRD	REPO	04/30/04	61272	REPO FNMA 2.60 11-28-05	1.02000	05/03/04	4,963,000.00	4,963,000.00	0.00	BNY	MLCO
REPO Total							<u>2,202,298,000.00</u>	<u>2,202,298,000.00</u>	<u>0.00</u>		
NTRD	YANK1	04/05/04	60969	BK OF MONTREAL CHICAGO CD	1.12500	10/07/04	50,000,000.00	50,002,554.81	0.00	BNY	INGF
NTRD	YANK1	04/05/04	60970	BK OF MONTREAL CHICAGO CD	1.09000	09/07/04	50,000,000.00	50,002,142.81	0.00	BNY	RED
NTRD	YANK1	04/12/04	60982	BK OF NOVA SCOTIA PORTLAND CD	1.13000	10/07/04	50,000,000.00	50,002,406.75	9,416.67	BNY	INGF
NTRD	YANK1	04/06/04	60986	UBS AG CD	1.05000	07/06/04	50,000,000.00	50,001,260.57	0.00	BNY	INGF
NTRD	YANK1	04/07/04	61011	TORONTO DOMINION BK NY CD	1.08500	09/09/04	25,000,000.00	25,000,535.70	0.00	BNY	RED
NTRD	YANK1	04/12/04	61047	ROYAL BK OF CANADA NY CD	1.21000	03/14/05	25,000,000.00	24,967,415.68	26,048.61	BNY	DBAG
NTRD	YANK1	04/14/04	61058	ROYAL BK OF SCOTLAND PLC NY CD	1.06000	07/30/04	50,000,000.00	50,001,481.49	0.00	BNY	INGF
NTRD	YANK1	04/16/04	61118	ROYAL BK OF SCOTLAND PLC NY CD	1.06000	07/30/04	50,000,000.00	49,999,263.97	2,944.44	BNY	INGF
NTRD	YANK1	04/20/04	61144	BK OF MONTREAL CHICAGO CD	1.09000	08/16/04	50,000,000.00	50,001,611.75	6,055.56	BNY	INGF
NTRD	YANK1	04/21/04	61170	SVENSKA HANDELSBANKEN NY CD	1.07000	07/20/04	50,000,000.00	50,000,623.34	0.00	BNY	RED
NTRD	YANK1	04/23/04	61192	SOCIETE GENERALE NY CD	1.11000	08/23/04	50,000,000.00	50,001,688.15	0.00	BNY	RED
NTRD	YANK1	04/26/04	61201	ROYAL BK OF SCOTLAND PLC NY CD	1.06000	07/30/04	25,000,000.00	24,998,659.20	8,833.33	BNY	RED
NTRD	YANK1	04/28/04	61229	BNP PARIBAS SF CD	1.13000	08/30/04	50,000,000.00	50,001,709.57	1,569.44	BNY	INGF
NTRD	YANK1	04/28/04	61233	SVENSKA HANDELSBANKEN NY CD	1.06000	07/20/04	25,000,000.00	24,999,985.64	5,888.89	BNY	RED
NTRD	YANK1	04/28/04	61234	SOCIETE GENERALE NY CD	1.07500	07/28/04	50,000,000.00	50,000,630.24	0.00	BNY	INGF
NTRD	YANK1	04/30/04	61257	BNP PARIBAS SF CD	1.72500	05/03/05	50,000,000.00	50,005,023.05	0.00	BNY	INGF
NTRD	YANK1	04/30/04	61266	BNP PARIBAS NY CD	1.07500	08/02/04	44,000,000.00	44,000,572.84	0.00	BNY	RED
YANK1 Total							<u>744,000,000.00</u>	<u>743,987,565.56</u>	<u>60,756.94</u>		
PSI-NTRD Total							<u>12,308,479,509.84</u>	<u>12,304,622,675.29</u>	<u>1,691,117.71</u>		

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Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
SCAQM	CTDQ	04/15/04	61111	S OF C LAIF	0.00000	12/31/04	144,533.84	144,533.84	0.00	TTC	LAIF
CTDQ Total							144,533.84	144,533.84	0.00		
SCAQM Total							144,533.84	144,533.84	0.00		
SCP61	FHLB	04/13/04	60904	FHLB 2.16 (CALLABLE)	2.16000	10/13/06	3,000,000.00	3,000,000.00	0.00	BNY	MISC
FHLB Total							3,000,000.00	3,000,000.00	0.00		
SCP61 Total							3,000,000.00	3,000,000.00	0.00		
SCP6F	FHLB	04/13/04	60906	FHLB 2.16 (CALLABLE)	2.16000	10/13/06	3,000,000.00	3,000,000.00	0.00	BNY	MISC
FHLB Total							3,000,000.00	3,000,000.00	0.00		
SCP6F Total							3,000,000.00	3,000,000.00	0.00		
SCU5F	FHLB	04/13/04	60905	FHLB 2.16 (CALLABLE)	2.16000	10/13/06	3,000,000.00	3,000,000.00	0.00	BNY	MISC
FHLB Total							3,000,000.00	3,000,000.00	0.00		
SCU5F Total							3,000,000.00	3,000,000.00	0.00		
SLIM	CTDQ	04/15/04	61110	S OF C LAIF	0.00000	12/31/04	41,814.26	41,814.26	0.00	TTC	LAIF
CTDQ Total							41,814.26	41,814.26	0.00		
SLIM Total							41,814.26	41,814.26	0.00		
WASIA	CTDQ	04/15/04	61112	S OF C LAIF	0.00000	12/31/04	40,902.21	40,902.21	0.00	TTC	LAIF
CTDQ Total							40,902.21	40,902.21	0.00		
WASIA Total							40,902.21	40,902.21	0.00		
SPI Total							9,227,250.31	9,227,250.31	0.00		

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Sales Detail Report
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Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
04/06/04	NTRD	58861	FFCB 2.40 (CALLABLE)	Call	100.0000	15,000,000.00	15,000,000.00	0.00	15,000,000.00	0.00
04/07/04	NTRD	57568	FFCB 1.20 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	150,000.00	50,150,000.00	0.00
04/07/04	NTRD	58935	FFCB 1.99 (CALLABLE)	Call	100.0000	28,305,000.00	28,305,000.00	0.00	28,305,000.00	0.00
04/07/04	NTRD	58936	FFCB 1.65 (CALLABLE)	Call	100.0000	35,965,000.00	35,965,000.00	148,355.63	36,113,355.63	0.00
04/07/04	NTRD	59014	FFCB 2.24 (CALLABLE)	Call	100.0000	25,900,000.00	25,900,000.00	0.00	25,900,000.00	41,360.57
04/09/04	NTRD	58820	FFCB 2.10	Call	100.0000	2,416,666.67	2,416,666.67	8,881.25	2,425,547.92	5,204.95
04/21/04	NTRD	59085	FFCB 2.05 (CALLABLE)	Call	100.0000	13,000,000.00	13,000,000.00	0.00	13,000,000.00	4,863.89
04/27/04	NTRD	59058	FFCB 2.30 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
04/27/04	NTRD	59114	FFCB 2.14 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	28,060.88
04/27/04	NTRD	59115	FFCB 2.14 (CALLABLE)	Call	100.0000	5,000,000.00	5,000,000.00	0.00	5,000,000.00	2,806.09
FFCB Total						275,586,666.67	275,586,666.67	307,236.88	275,893,903.55	82,296.38
04/14/04	NTRD	58847	FHLB 2.14 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	18,999.55
04/14/04	NTRD	58900	FHLB 1.59 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
FHLB Total						75,000,000.00	75,000,000.00	0.00	75,000,000.00	18,999.55
04/07/04	NTRD	60359	FNMA 2.375 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	296,875.00	50,296,875.00	0.00
04/08/04	NTRD	56466	FNMA 2.00 (CALLABLE)	Call	100.0000	35,250,000.00	35,250,000.00	0.00	35,250,000.00	-41,308.59
04/13/04	NTRD	59296	FNMA 2.375 (CALLABLE)	Call	100.0000	15,000,000.00	15,000,000.00	0.00	15,000,000.00	26,816.49
FNMA Total						100,250,000.00	100,250,000.00	296,875.00	100,546,875.00	-14,492.10
04/01/04	NTRD	5058	FHLMC PARTICIPATION CERTIF	Call	99.9375	5,843.25	5,839.60	0.00	5,839.60	-3.08
HLPC Total						5,843.25	5,839.60	0.00	5,839.60	-3.08
04/15/04	NTRD	61097	GOLDMAN SACHS MMF	Withdrawal	100.0000	6,380,000.00	6,380,000.00	0.00	6,380,000.00	0.00
04/27/04	NTRD	61208	GOLDMAN SACHS MMF	Withdrawal	100.0000	4,750,610.00	4,750,610.00	0.00	4,750,610.00	0.00
MMF Total						11,130,610.00	11,130,610.00	0.00	11,130,610.00	0.00
PSI-NTRD Total						461,973,119.92	461,973,116.27	604,111.88	462,577,228.15	86,800.75

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Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
04/01/04	GF	3187	FLYING TRIANGLE LOAN	Call	100.0000	332.17	332.17	281.83	614.00	0.00
04/01/04	GF	15858	FLYING TRIANGLE 1ST	Call	100.0000	312.76	312.76	190.19	502.95	0.00
04/01/04	GF	17795	FLYING TRIANGLE 1ST	Call	100.0000	432.86	432.86	336.75	769.61	0.00
04/02/04	GF	3463	FLYING TRIANGLE LOAN	Call	100.0000	1,343.21	1,343.21	1,011.95	2,355.16	0.00
04/02/04	GF	14004	FLYING TRIANGLE 1ST	Call	100.0000	483.68	483.68	258.12	741.80	0.00
04/05/04	GF	17270	FLYING TRIANGLE 1ST	Call	100.0000	1,239.24	1,239.24	827.33	2,066.57	0.00
04/06/04	GF	12057	FLYING TRIANGLE LOAN	Call	100.0000	739.53	739.53	709.68	1,449.21	0.00
04/08/04	GF	14688	FLYING TRIANGLE 1ST	Call	100.0000	2,353.14	2,353.14	652.08	3,005.22	0.00
04/12/04	GF	16864	FLYING TRIANGLE 1ST	Call	100.0000	805.91	805.91	523.45	1,329.36	0.00
1TRD Total						8,042.50	8,042.50	4,791.38	12,833.88	0.00
04/01/04	GF	2538	ABALONE COVE LOAN	Call	100.0000	1,280.69	1,280.69	52.89	1,333.58	0.00
2TRD Total						1,280.69	1,280.69	52.89	1,333.58	0.00
GF Total						9,323.19	9,323.19	4,844.27	14,167.46	0.00
04/08/04	SANIT	56081	FHLMC 3.83 (CALLABLE)	Call	100.0000	182,000.00	182,000.00	0.00	182,000.00	0.00
FHLMC Total						182,000.00	182,000.00	0.00	182,000.00	0.00
04/27/04	SANIT	60932	USTN 1.50	Sell	99.7891	40,053,000.00	39,968,513.20	44,320.94	40,012,834.14	-3,240.59
USTN Total						40,053,000.00	39,968,513.20	44,320.94	40,012,834.14	-3,240.59
SANIT Total						40,235,000.00	40,150,513.20	44,320.94	40,194,834.14	-3,240.59
SPI Total						40,244,323.19	40,159,836.39	49,165.21	40,209,001.60	-3,240.59

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value by Maturity
As of April 30, 2004
Attachment IX

SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	Amortized Cost	Market Value	Mkt Value Difference	Amortized Cost	Market Value	Mkt Value Difference
Collateralized CD's	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Negotiable CD's	2,737,908,272.49	2,736,355,884.16	(1,552,388.33)	0.00	0.00	0.00
Euro CD's	0.00	0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	0.00	0.00	0.00	0.00	0.00	0.00
Commercial Paper	4,226,366,690.33	4,226,244,857.79	(121,832.54)	0.00	0.00	0.00
Governments	4,956,913,270.67	4,953,265,625.00	(3,647,645.67)	233,942,273.32	234,214,147.87	271,874.55
Agencies	4,950,811,167.87	4,942,664,366.43	(8,146,801.44)	774,764,132.66	775,100,084.94	335,952.28
Municipals	40,454,524.79	40,454,524.79	0.00	5,536,615.54	5,538,826.50	2,210.96
Corp. & Deposit Notes	426,109,205.18	425,435,405.68	(673,799.50)	0.00	0.00	0.00
Repurchase Agreements	250,000,000.00	250,000,000.00	0.00	0.00	0.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	0.00	0.00	0.00	64,004,406.52	64,004,406.52	0.00
TOTAL	<u>\$17,588,563,131.33</u>	<u>\$17,574,420,663.85</u>	<u>(\$14,142,467.48)</u>	<u>\$1,078,247,428.04</u>	<u>\$1,078,857,465.83</u>	<u>\$610,037.79</u>

Market Pricing Policies and Source:

The Pooled Surplus Investments Portfolio is market priced monthly using Bank of New York, Western Trust month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted by BNY, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes and Certificates of Participation are private placement not actively traded, therefore are not subject to market pricing by Bank of New York, Western Trust. Accordingly, market value is priced at cost. Such non-market priced securities make up 0.23% of the PSI portfolio.

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Market Pricing Exceptions
As of 4/30/2004
Attachment IXa

Security ID	Security Description	Calculated Market Price
60471	BK OF AMERICA NA BK NOTE	99.9997539
61133	BK OF AMERICA NA BK NOTE	99.9970669
60983	BK OF AMERICA NA BK NOTE	99.9964929
57864	CHASE MANHATTAN BK USA FRN	99.9500000
57865	CHASE MANHATTAN BK USA FRN	99.9500000
60948	FALCON ASSET SEC CORP CP	99.9882222
61004	PREF RECEIVABLES FDG CORP	99.9823333
61024	CITIGROUP GLOBAL MKT HLDGS	99.8902222
60786	AMEX CREDIT CORP CP	99.9995836
60800	AMEX CREDIT CORP CP	99.9995836
61025	HOUSEHOLD FINANCE CORP CP	99.9996672
60900	AMEX CREDIT CORP CP	99.9994452
60971	AMEX CREDIT CORP CP	99.9993071
61215	AMERICAN GEN FINANCE CORP	99.9991747
60861	AMEX CREDIT CORP CP	99.9990922
61032	AMEX CREDIT CORP CP	99.9993984
61151	AIG FUNDING INC CP	99.9987494
60664	TOYOTA MOTOR CREDIT CORP C	99.9995261
60489	TOYOTA MOTOR CREDIT CORP C	99.9995010
61134	AIG FUNDING INC CP	99.9984455
60490	AMERICAN GEN FINANCE CORP	99.9994765
60488	HOUSEHOLD FINANCE CORP CP	100.0000369
61135	AIG FUNDING INC CP	99.9982853
61184	AMERICAN GEN FINANCE CORP	99.9987136
60597	TOYOTA MOTOR CREDIT CORP C	100.0000910
61038	TOYOTA MOTOR CREDIT CORP C	99.9991506
61046	TOYOTA MOTOR CREDIT CORP C	100.0000966
61218	AMEX CREDIT CORP CP	99.9982056
60625	TOYOTA MOTOR CREDIT CORP C	100.0001024
61090	TOYOTA MOTOR CREDIT CORP C	99.9990419
61254	AMEX CREDIT CORP CP	99.9951690
61015	TOYOTA MOTOR CREDIT CORP C	99.9984912
61230	AMERICAN GEN FINANCE CORP	100.0004878
61159	FFCB 1,75	99.4500000
61080	WELLS FARGO BK NA CD	99.9985927
60986	UBS AG CD	99.9980047
60270	SOCIETE GENERALE NA NY CD	100.0951271
60545	ROYAL BK OF SCOTLAND PLC N	99.6637625

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PSI	NTRD	BAN	54350	LACCAL BANS	4.00000	06/30/05	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	57259	LACCAL BANS	1.51100	06/30/05	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	59257	LACCAL BANS	1.51100	06/30/06	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	60180	LACCAL BANS	1.46000	06/30/06	5,000,000.00	5,000,000.00	5,000,000.00
BAN Total							25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	BNOT	60471	BK OF AMERICA NA BK NOTE	1.05000	05/07/04	35,000,000.00	35,000,055.73	34,999,913.55
PSI	NTRD	BNOT	60829	BK OF AMERICA NA BK NOTE	1.03000	06/21/04	50,000,000.00	50,000,000.00	49,983,500.00
PSI	NTRD	BNOT	60897	BK OF AMERICA NA BK NOTE	1.03000	06/24/04	50,000,000.00	50,000,000.00	49,992,185.00
PSI	NTRD	BNOT	60983	BK OF AMERICA NA BK NOTE	1.04000	06/30/04	50,000,000.00	50,000,000.00	49,998,246.00
PSI	NTRD	BNOT	61133	BK OF AMERICA NA BK NOTE	1.04000	06/21/04	50,000,000.00	50,000,000.00	49,998,533.00
BNOT Total							235,000,000.00	235,000,055.73	234,972,377.55
PSI	NTRD	CDFM	57864	CHASE MANHATTAN BK USA FRN	1.06000	07/07/04	50,000,000.00	50,000,000.00	49,975,000.00
PSI	NTRD	CDFM	57865	CHASE MANHATTAN BK USA FRN	1.06000	07/07/04	35,000,000.00	35,000,000.00	34,982,500.00
CDFM Total							85,000,000.00	85,000,000.00	84,957,500.00
PSI	NTRD	CNFM	51159	GECC FRN	1.23500	03/15/05	25,000,000.00	25,002,233.88	25,039,750.00
CNFM Total							25,000,000.00	25,002,233.88	25,039,750.00
PSI	NTRD	CNFX	60917	MERRILL LYNCH & CO MTN	5.35000	06/15/04	50,000,000.00	50,259,188.31	50,234,375.00
PSI	NTRD	CNFX	60918	MERRILL LYNCH & CO MTN	5.35000	06/15/04	15,766,000.00	15,847,727.26	15,839,903.13
CNFX Total							65,766,000.00	66,106,915.57	66,074,278.13
PSI	NTRD	COP1	18535	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	15,277,682.84	15,277,682.84	15,277,682.84
PSI	NTRD	COP1	58328	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	380.68	380.68	380.68
PSI	NTRD	COP1	58344	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	318.47	318.47	318.47
PSI	NTRD	COP1	58369	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,360.01	1,360.01	1,360.01
PSI	NTRD	COP1	58384	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,022.06	1,022.06	1,022.06
PSI	NTRD	COP1	58425	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	357.01	357.01	357.01
PSI	NTRD	COP1	58439	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,664.94	1,664.94	1,664.94
PSI	NTRD	COP1	58457	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	746.67	746.67	746.67
PSI	NTRD	COP1	58480	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	178.24	178.24	178.24
PSI	NTRD	COP1	58499	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,789.12	1,789.12	1,789.12
PSI	NTRD	COP1	58522	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,970.18	1,970.18	1,970.18
PSI	NTRD	COP1	58614	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	454.39	454.39	454.39
PSI	NTRD	COP1	58632	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	794.94	794.94	794.94
PSI	NTRD	COP1	58667	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,575.60	1,575.60	1,575.60
PSI	NTRD	COP1	58698	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,944.70	1,944.70	1,944.70
PSI	NTRD	COP1	58714	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	272.71	272.71	272.71
PSI	NTRD	COP1	58731	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	305.62	305.62	305.62
PSI	NTRD	COP1	58754	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,196.02	1,196.02	1,196.02
PSI	NTRD	COP1	58842	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	120.21	120.21	120.21

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PSI	NTRD	COP1	58860	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,085.02	1,085.02	1,085.02
PSI	NTRD	COP1	58865	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	375.68	375.68	375.68
PSI	NTRD	COP1	58898	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	140.88	140.88	140.88
PSI	NTRD	COP1	58916	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,142.82	1,142.82	1,142.82
PSI	NTRD	COP1	58934	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,401.31	1,401.31	1,401.31
PSI	NTRD	COP1	58956	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	311.45	311.45	311.45
PSI	NTRD	COP1	58990	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	289.40	289.40	289.40
PSI	NTRD	COP1	59084	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	70.88	70.88	70.88
PSI	NTRD	COP1	59122	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	135.31	135.31	135.31
PSI	NTRD	COP1	59143	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	56,012.03	56,012.03	56,012.03
PSI	NTRD	COP1	59157	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,274.47	1,274.47	1,274.47
PSI	NTRD	COP1	59215	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,123.79	1,123.79	1,123.79
PSI	NTRD	COP1	59229	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	531.68	531.68	531.68
PSI	NTRD	COP1	59331	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,213.71	1,213.71	1,213.71
PSI	NTRD	COP1	59370	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,915.76	1,915.76	1,915.76
PSI	NTRD	COP1	59432	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	666.92	666.92	666.92
PSI	NTRD	COP1	59449	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,002.53	1,002.53	1,002.53
PSI	NTRD	COP1	59473	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	168.33	168.33	168.33
PSI	NTRD	COP1	59499	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	2,730.20	2,730.20	2,730.20
PSI	NTRD	COP1	59500	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	2,086.12	2,086.12	2,086.12
PSI	NTRD	COP1	59546	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	9,719.68	9,719.68	9,719.68
PSI	NTRD	COP1	59571	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	108.40	108.40	108.40
PSI	NTRD	COP1	59583	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,205.41	1,205.41	1,205.41
PSI	NTRD	COP1	59594	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	130.74	130.74	130.74
PSI	NTRD	COP1	59638	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	773.10	773.10	773.10
PSI	NTRD	COP1	59655	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,494.81	1,494.81	1,494.81
PSI	NTRD	COP1	59660	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	212.74	212.74	212.74
PSI	NTRD	COP1	59688	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	4,000.00	4,000.00	4,000.00
PSI	NTRD	COP1	59716	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	3,881.07	3,881.07	3,881.07
PSI	NTRD	COP1	59743	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	461.51	461.51	461.51
PSI	NTRD	COP1	59784	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,351.18	1,351.18	1,351.18
PSI	NTRD	COP1	59855	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	588.15	588.15	588.15
PSI	NTRD	COP1	59893	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	4,035.89	4,035.89	4,035.89
PSI	NTRD	COP1	59906	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,947.01	1,947.01	1,947.01
PSI	NTRD	COP1	59926	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,632.46	1,632.46	1,632.46
PSI	NTRD	COP1	59960	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	5,566.97	5,566.97	5,566.97
PSI	NTRD	COP1	59994	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	498.39	498.39	498.39
PSI	NTRD	COP1	60022	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	232.14	232.14	232.14
PSI	NTRD	COP1	60041	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,119.68	1,119.68	1,119.68
PSI	NTRD	COP1	60049	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	2,036.25	2,036.25	2,036.25
PSI	NTRD	COP1	60074	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,074.48	1,074.48	1,074.48

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PSI	NTRD	COP1	60087	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	509.80	509.80	509.80
PSI	NTRD	COP1	60193	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	820.69	820.69	820.69
PSI	NTRD	COP1	60227	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	557.17	557.17	557.17
PSI	NTRD	COP1	60235	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	320.01	320.01	320.01
PSI	NTRD	COP1	60295	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,460.93	1,460.93	1,460.93
PSI	NTRD	COP1	60399	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	497.35	497.35	497.35
PSI	NTRD	COP1	60431	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	534.55	534.55	534.55
PSI	NTRD	COP1	60473	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	679.76	679.76	679.76
PSI	NTRD	COP1	60514	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	5,041.30	5,041.30	5,041.30
PSI	NTRD	COP1	60524	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	3,828.41	3,828.41	3,828.41
PSI	NTRD	COP1	60541	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,172.29	1,172.29	1,172.29
PSI	NTRD	COP1	60590	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	139.62	139.62	139.62
PSI	NTRD	COP1	60598	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	108.55	108.55	108.55
PSI	NTRD	COP1	60658	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,444.31	1,444.31	1,444.31
PSI	NTRD	COP1	60665	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	378.71	378.71	378.71
PSI	NTRD	COP1	60693	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	2,010.52	2,010.52	2,010.52
PSI	NTRD	COP1	60710	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,381.78	1,381.78	1,381.78
PSI	NTRD	COP1	60777	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	922.37	922.37	922.37
PSI	NTRD	COP1	60818	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,205.60	1,205.60	1,205.60
PSI	NTRD	COP1	60852	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	436.62	436.62	436.62
PSI	NTRD	COP1	60898	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	326.21	326.21	326.21
PSI	NTRD	COP1	60931	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	965.64	965.64	965.64
PSI	NTRD	COP1	60949	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	675.89	675.89	675.89
PSI	NTRD	COP1	61001	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	564.61	564.61	564.61
PSI	NTRD	COP1	61016	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	280.88	280.88	280.88
PSI	NTRD	COP1	61065	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	3,658.83	3,658.83	3,658.83
PSI	NTRD	COP1	61157	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	1,166.24	1,166.24	1,166.24
PSI	NTRD	COP1	61189	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	5,256.08	5,256.08	5,256.08
PSI	NTRD	COP1	61193	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	6,966.22	6,966.22	6,966.22
PSI	NTRD	COP1	61240	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	482.76	482.76	482.76
PSI	NTRD	COP1	61255	LACCAL MARINA DEL REY SER C	4.90500	08/01/07	848.33	848.33	848.33
COP1 Total							15,454,524.79	15,454,524.79	15,454,524.79
PSI	NTRD	CPD	60356	TORONTO DOMINION HLDGS INC CP	1.04000	05/05/04	39,300,000.00	39,295,458.67	39,292,780.59
PSI	NTRD	CPD	60388	TORONTO DOMINION HLDGS INC CP	1.03500	05/06/04	7,619,000.00	7,617,904.77	7,617,392.39
PSI	NTRD	CPD	60429	FALCON ASSET SEC CORP CP	1.04000	05/11/04	27,000,000.00	26,992,200.00	26,990,182.80
PSI	NTRD	CPD	60546	J P MORGAN CHASE & CO CP	1.03000	06/01/04	50,000,000.00	49,955,652.78	49,955,275.00
PSI	NTRD	CPD	60567	J P MORGAN CHASE & CO CP	1.03000	06/02/04	50,000,000.00	49,954,222.22	49,953,865.00
PSI	NTRD	CPD	60652	PFIZER INC CP	1.00000	06/09/04	50,000,000.00	49,945,833.33	49,943,940.00
PSI	NTRD	CPD	60653	PFIZER INC CP	1.00000	06/09/04	45,000,000.00	44,951,250.00	44,949,546.00
PSI	NTRD	CPD	60654	PFIZER INC CP	1.00000	06/14/04	6,849,000.00	6,840,629.00	6,840,340.12
PSI	NTRD	CPD	60675	CITIGROUP GLOBAL MKT HLDGS CP	1.03000	06/02/04	50,000,000.00	49,954,222.22	49,953,865.00

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PSI	NTRD	CPD	60691	PREF RECEIVABLES FDG CORP CP	1.02000	05/10/04	50,000,000.00	49,987,250.00	49,983,250.00
PSI	NTRD	CPD	60692	PREF RECEIVABLES FDG CORP CP	1.02000	05/10/04	7,836,000.00	7,834,001.82	7,833,374.94
PSI	NTRD	CPD	60730	CITIGROUP GLOBAL MKT HLDGS CP	1.02000	05/03/04	50,000,000.00	49,997,166.67	49,993,540.00
PSI	NTRD	CPD	60751	ING AMERICA INS HLDGS INC CP	1.04000	07/13/04	50,000,000.00	49,894,555.55	49,893,855.00
PSI	NTRD	CPD	60778	PFIZER INC CP	1.03000	09/01/04	50,000,000.00	49,824,041.67	49,815,770.00
PSI	NTRD	CPD	60779	PFIZER INC CP	1.03000	09/01/04	26,260,000.00	26,167,586.68	26,163,242.40
PSI	NTRD	CPD	60788	ABN AMRO NA FINANCE INC CP	1.05000	09/20/04	25,000,000.00	24,896,458.33	24,889,977.50
PSI	NTRD	CPD	60809	PFIZER INC CP	1.03000	09/09/04	50,000,000.00	49,812,597.22	49,800,930.00
PSI	NTRD	CPD	60842	PRIVATE EXPORT FDG CORP CP	1.05000	09/14/04	35,000,000.00	34,861,166.67	34,854,032.50
PSI	NTRD	CPD	60850	PFIZER INC CP	1.03000	09/09/04	48,310,000.00	48,128,931.44	48,117,658.57
PSI	NTRD	CPD	60874	CAFECO LLC CP	1.03000	06/24/04	50,000,000.00	49,922,750.00	49,922,265.00
PSI	NTRD	CPD	60893	ABN AMRO NA FINANCE INC CP	1.05000	09/20/04	25,000,000.00	24,896,458.33	24,889,977.50
PSI	NTRD	CPD	60894	VARIABLE FUNDING CAP CORP CP	1.02500	05/07/04	30,000,000.00	29,994,875.00	29,992,527.00
PSI	NTRD	CPD	60920	CRC FUNDING LLC CP	1.02000	05/14/04	50,000,000.00	49,981,583.33	49,978,540.00
PSI	NTRD	CPD	60930	CRC FUNDING LLC CP	1.03000	05/13/04	11,939,000.00	11,934,900.94	11,934,201.72
PSI	NTRD	CPD	60936	CRC FUNDING LLC CP	1.02000	05/14/04	50,000,000.00	49,981,583.33	49,978,540.00
PSI	NTRD	CPD	60937	CRC FUNDING LLC CP	1.02000	05/13/04	50,000,000.00	49,983,000.00	49,979,905.00
PSI	NTRD	CPD	60938	CRC FUNDING LLC CP	1.02000	05/13/04	9,000,000.00	8,996,940.00	8,996,382.90
PSI	NTRD	CPD	60948	FALCON ASSET SEC CORP CP	1.03000	05/04/04	40,000,000.00	39,996,566.67	39,995,288.80
PSI	NTRD	CPD	60960	PREF RECEIVABLES FDG CORP CP	1.03000	05/05/04	18,417,000.00	18,414,892.28	18,413,467.62
PSI	NTRD	CPD	60985	SHEFFIELD RECEIVABLES CORP CP	1.03000	05/06/04	50,000,000.00	49,992,847.22	49,989,450.00
PSI	NTRD	CPD	60987	CXC LLC CP	1.05000	07/07/04	50,000,000.00	49,902,291.66	49,902,945.00
PSI	NTRD	CPD	60988	CXC LLC CP	1.05000	07/07/04	50,000,000.00	49,902,291.66	49,902,945.00
PSI	NTRD	CPD	61004	PREF RECEIVABLES FDG CORP CP	1.03000	05/06/04	30,000,000.00	29,995,708.33	29,994,699.90
PSI	NTRD	CPD	61005	CAFECO LLC CP	1.02000	05/25/04	50,000,000.00	49,966,000.00	49,963,535.00
PSI	NTRD	CPD	61009	VARIABLE FUNDING CAP CORP CP	1.02000	05/05/04	50,000,000.00	49,994,333.33	49,990,410.00
PSI	NTRD	CPD	61013	SHEFFIELD RECEIVABLES CORP CP	1.03000	05/10/04	50,000,000.00	49,987,125.00	49,983,995.00
PSI	NTRD	CPD	61014	SHEFFIELD RECEIVABLES CORP CP	1.03000	05/10/04	20,000,000.00	19,994,850.00	19,993,598.00
PSI	NTRD	CPD	61024	CITIGROUP GLOBAL MKT HLDGS CP	1.02000	06/07/04	50,000,000.00	49,947,583.33	49,945,111.00
PSI	NTRD	CPD	61050	VARIABLE FUNDING CAP CORP CP	1.03000	05/12/04	50,000,000.00	49,984,263.89	49,980,390.00
PSI	NTRD	CPD	61051	CAFECO LLC CP	1.04500	07/12/04	50,000,000.00	49,895,500.00	49,895,375.00
PSI	NTRD	CPD	61055	CAFECO LLC CP	1.04500	07/14/04	36,807,000.00	36,727,936.52	36,727,739.81
PSI	NTRD	CPD	61064	BEAR STEARNS COS INC CP	1.03000	05/14/04	50,000,000.00	49,981,402.78	49,977,525.00
PSI	NTRD	CPD	61070	CRC FUNDING LLC CP	1.03000	06/04/04	44,000,000.00	43,957,197.78	43,956,915.20
PSI	NTRD	CPD	61077	CRC FUNDING LLC CP	1.03000	06/02/04	17,013,000.00	16,997,423.65	16,997,302.10
PSI	NTRD	CPD	61079	CRC FUNDING LLC CP	1.03000	06/07/04	20,000,000.00	19,978,827.78	19,978,716.00
PSI	NTRD	CPD	61081	CRC FUNDING LLC CP	1.03000	06/07/04	50,000,000.00	49,947,069.44	49,946,790.00
PSI	NTRD	CPD	61084	CXC LLC CP	1.05000	07/15/04	50,000,000.00	49,890,625.00	49,890,805.00
PSI	NTRD	CPD	61085	CAFECO LLC CP	1.03000	06/09/04	50,000,000.00	49,944,208.33	49,943,940.00
PSI	NTRD	CPD	61117	VARIABLE FUNDING CAP CORP CP	1.05000	06/25/04	50,000,000.00	49,919,791.67	49,916,925.00
PSI	NTRD	CPD	61130	SHEFFIELD RECEIVABLES CORP CP	1.03000	05/19/04	50,000,000.00	49,974,250.00	49,971,720.00

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PSI	NTRD	CPD	61131	PREF RECEIVABLES FDG CORP CP	1.03000	05/21/04	50,000,000.00	49,971,388.89	49,967,505.00
PSI	NTRD	CPD	61132	JUPITER SECURITIZATION CORP CP	1.03000	05/19/04	50,000,000.00	49,974,250.00	49,970,370.00
PSI	NTRD	CPD	61146	VARIABLE FUNDING CAP CORP CP	1.03000	05/20/04	50,000,000.00	49,972,819.44	49,968,935.00
PSI	NTRD	CPD	61152	CRC FUNDING LLC CP	1.03000	06/07/04	50,000,000.00	49,947,069.44	49,946,790.00
PSI	NTRD	CPD	61167	PREF RECEIVABLES FDG CORP CP	1.05000	06/21/04	11,226,000.00	11,209,301.33	11,208,725.43
PSI	NTRD	CPD	61168	FALCON ASSET SEC CORP CP	1.03000	05/21/04	50,000,000.00	49,971,388.89	49,967,505.00
PSI	NTRD	CPD	61169	FALCON ASSET SEC CORP CP	1.03000	05/21/04	2,267,000.00	2,265,702.77	2,265,526.68
PSI	NTRD	CPD	61178	VARIABLE FUNDING CAP CORP CP	1.03000	05/07/04	50,000,000.00	49,991,416.67	49,987,545.00
PSI	NTRD	CPD	61179	FALCON ASSET SEC CORP CP	1.03000	05/24/04	50,000,000.00	49,967,097.22	49,963,210.00
PSI	NTRD	CPD	61183	JUPITER SECURITIZATION CORP CP	1.03000	05/27/04	50,000,000.00	49,962,805.56	49,958,915.00
PSI	NTRD	CPD	61185	FALCON ASSET SEC CORP CP	1.03000	05/24/04	50,000,000.00	49,967,097.22	49,963,210.00
PSI	NTRD	CPD	61186	FALCON ASSET SEC CORP CP	1.03000	05/24/04	11,000,000.00	10,992,761.39	10,991,906.20
PSI	NTRD	CPD	61209	SHEFFIELD RECEIVABLES CORP CP	1.03000	05/27/04	50,000,000.00	49,962,805.55	49,960,810.00
PSI	NTRD	CPD	61210	MORGAN STANLEY CP	1.03000	05/21/04	50,000,000.00	49,971,388.89	49,967,505.00
PSI	NTRD	CPD	61214	MORGAN STANLEY CP	1.03000	05/17/04	50,000,000.00	49,977,111.11	49,973,230.00
PSI	NTRD	CPD	61216	JUPITER SECURITIZATION CORP CP	1.03000	05/21/04	50,000,000.00	49,971,388.89	49,967,505.00
PSI	NTRD	CPD	61217	JUPITER SECURITIZATION CORP CP	1.03000	05/21/04	19,350,000.00	19,338,927.50	19,337,424.44
PSI	NTRD	CPD	61228	SHEFFIELD RECEIVABLES CORP CP	1.03000	05/11/04	50,000,000.00	49,985,694.45	49,982,630.00
PSI	NTRD	CPD	61231	BEAR STEARNS COS INC CP	1.03000	06/04/04	50,000,000.00	49,951,361.11	49,948,665.00
PSI	NTRD	CPD	61232	BEAR STEARNS COS INC CP	1.07000	07/06/04	50,000,000.00	49,901,916.66	49,899,800.00
PSI	NTRD	CPD	61241	FALCON ASSET SEC CORP CP	1.03000	06/01/04	50,000,000.00	49,955,652.78	49,953,105.00
PSI	NTRD	CPD	61242	FALCON ASSET SEC CORP CP	1.03000	06/01/04	25,000,000.00	24,977,826.39	24,976,552.50
PSI	NTRD	CPD	61243	MORGAN STANLEY CP	1.03000	05/17/04	50,000,000.00	49,977,111.11	49,973,230.00
PSI	NTRD	CPD	61244	PREF RECEIVABLES FDG CORP CP	1.03000	06/02/04	38,804,000.00	38,768,472.78	38,766,461.01
PSI	NTRD	CPD	61245	PREF RECEIVABLES FDG CORP CP	1.03000	06/02/04	50,000,000.00	49,954,222.22	49,951,630.00
PSI	NTRD	CPD	61246	PREF RECEIVABLES FDG CORP CP	1.03000	06/02/04	39,350,000.00	39,313,972.88	39,311,932.81
PSI	NTRD	CPD	61247	CXC LLP CP	1.03000	06/21/04	50,000,000.00	49,927,041.67	49,926,645.00
PSI	NTRD	CPD	61258	SHEFFIELD RECEIVABLES CORP CP	1.03000	05/14/04	50,000,000.00	49,981,402.78	50,000,000.00
PSI	NTRD	CPD	61259	SHEFFIELD RECEIVABLES CORP CP	1.04000	05/28/04	33,800,000.00	33,773,636.00	33,772,659.56
PSI	NTRD	CPD	61260	FALCON ASSET SEC CORP CP	1.03000	06/01/04	18,000,000.00	17,984,035.00	17,983,117.80
PSI	NTRD	CPD	61261	GOLDMAN SACHS GROUP CP	1.04000	05/20/04	50,000,000.00	49,972,555.55	49,970,355.00
PSI	NTRD	CPD	61262	GOLDMAN SACHS GROUP CP	1.04000	05/20/04	50,000,000.00	49,972,555.55	49,970,355.00
PSI	NTRD	CPD	61263	VARIABLE FUNDING CAP CORP CP	1.03000	05/03/04	50,000,000.00	49,997,138.89	50,000,000.00
PSI	NTRD	CPD	61264	CRC FUNDING LLC	1.04000	06/24/04	40,000,000.00	39,937,600.00	40,000,000.00
PSI	NTRD	CPD	61273	MERRILL LYNCH & CO CP	1.03000	05/03/04	7,559,000.00	7,558,567.46	7,558,023.38
CPD Total							3,416,706,000.00	3,413,201,690.33	3,413,086,525.17
PSI	NTRD	CPI	60488	HOUSEHOLD FINANCE CORP CP	1.04000	05/21/04	50,000,000.00	50,000,000.00	50,000,015.00
PSI	NTRD	CPI	60489	TOYOTA MOTOR CREDIT CORP CP	1.03000	05/19/04	50,000,000.00	50,000,000.00	49,999,750.50
PSI	NTRD	CPI	60490	AMERICAN GEN FINANCE CORP CP	1.03000	05/20/04	25,000,000.00	25,000,000.00	24,999,869.00
PSI	NTRD	CPI	60597	HOUSEHOLD FINANCE CORP CP	1.04000	06/02/04	50,000,000.00	50,000,000.00	50,000,045.00
PSI	NTRD	CPI	60625	HOUSEHOLD FINANCE CORP CP	1.04000	06/04/04	50,000,000.00	50,000,000.00	50,000,050.00

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PSI	NTRD	CPI	60664	HOUSEHOLD FINANCE CORP CP	1.03000	05/18/04	50,000,000.00	50,000,000.00	49,999,763.00
PSI	NTRD	CPI	60786	AMEX CREDIT CORP CP	1.01000	05/03/04	1,100,000.00	1,100,000.00	1,099,995.41
PSI	NTRD	CPI	60800	AMEX CREDIT CORP CP	1.01000	05/03/04	9,423,000.00	9,423,000.00	9,422,960.71
PSI	NTRD	CPI	60861	AMEX CREDIT CORP CP	1.01000	05/11/04	18,000,000.00	18,000,000.00	17,999,836.56
PSI	NTRD	CPI	60900	AMEX CREDIT CORP CP	1.01000	05/04/04	27,000,000.00	27,000,000.00	26,999,850.15
PSI	NTRD	CPI	60971	AMEX CREDIT CORP CP	1.01000	05/05/04	26,231,000.00	26,231,000.00	26,230,818.22
PSI	NTRD	CPI	61015	TOYOTA MOTOR CREDIT CORP CP	1.05000	07/08/04	50,000,000.00	50,000,000.00	49,999,245.50
PSI	NTRD	CPI	61025	HOUSEHOLD FINANCE CORP CP	1.02000	05/03/04	33,348,000.00	33,348,000.00	33,347,888.95
PSI	NTRD	CPI	61032	AMEX CREDIT CORP CP	1.02000	05/11/04	31,000,000.00	31,000,000.00	30,999,813.38
PSI	NTRD	CPI	61038	TOYOTA MOTOR CREDIT CORP CP	1.03000	06/03/04	10,000,000.00	10,000,000.00	9,999,915.00
PSI	NTRD	CPI	61046	TOYOTA MOTOR CREDIT CORP CP	1.04000	06/03/04	45,000,000.00	45,000,000.00	45,000,040.50
PSI	NTRD	CPI	61090	TOYOTA MOTOR CREDIT CORP CP	1.03000	06/08/04	10,210,000.00	10,210,000.00	10,209,902.09
PSI	NTRD	CPI	61134	AIG FUNDING INC CP	1.01000	05/19/04	25,000,000.00	25,000,000.00	24,999,611.25
PSI	NTRD	CPI	61135	AIG FUNDING INC CP	1.01000	05/21/04	50,000,000.00	50,000,000.00	49,999,142.50
PSI	NTRD	CPI	61151	AIG FUNDING INC CP	1.00500	05/13/04	50,000,000.00	50,000,000.00	49,999,374.50
PSI	NTRD	CPI	61184	AMERICAN GEN FINANCE CORP	1.02000	05/24/04	30,000,000.00	30,000,000.00	29,999,613.90
PSI	NTRD	CPI	61215	AMERICAN GEN FINANCE CORP	1.01000	05/10/04	11,050,000.00	11,050,000.00	11,049,908.73
PSI	NTRD	CPI	61218	AMEX CREDIT CORP CP	1.02000	06/03/04	9,427,000.00	9,427,000.00	9,426,830.79
PSI	NTRD	CPI	61230	AMERICAN GEN FINANCE CORP	1.06000	07/14/04	30,000,000.00	30,000,000.00	30,000,144.00
PSI	NTRD	CPI	61254	AMEX CREDIT CORP CP	1.02000	06/14/04	42,476,000.00	42,476,000.00	42,473,947.98
PSI	NTRD	CPI	61265	AMERICAN GEN FINANCE CORP	1.02000	05/03/04	28,900,000.00	28,900,000.00	28,900,000.00
CPI Total							813,165,000.00	813,165,000.00	813,158,332.62
PSI	NTRD	CSSU	57512	WELLS FARGO BK NOTE (CALLABLE)	1.50000	01/03/06	50,000,000.00	50,000,000.00	49,674,500.00
PSI	NTRD	CSSU	57513	WELLS FARGO BK NOTE (CALLABLE)	1.50000	01/03/06	50,000,000.00	50,000,000.00	49,674,500.00
CSSU Total							100,000,000.00	100,000,000.00	99,349,000.00
PSI	NTRD	FCDN	57804	FFCB D/N	1.05000	06/25/04	25,000,000.00	24,959,895.83	24,965,000.00
PSI	NTRD	FCDN	57815	FFCB D/N	1.03000	05/10/04	50,000,000.00	49,987,125.00	49,990,000.00
PSI	NTRD	FCDN	59218	FFCB D/N	1.33000	10/15/04	30,000,000.00	29,814,908.33	29,841,000.00
PSI	NTRD	FCDN	59232	FFCB D/N	1.33000	10/15/04	13,000,000.00	12,919,793.61	12,931,100.00
FCDN Total							118,000,000.00	117,681,722.77	117,727,100.00
PSI	NTRD	FFCB	57038	FFCB	1.22000	06/02/04	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	FFCB	57039	FFCB	1.22000	06/02/04	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	FFCB	57153	FFCB	1.30000	12/10/04	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	FFCB	57311	FFCB (CALLABLE)	1.35000	03/18/05	50,000,000.00	49,990,606.10	49,906,250.00
PSI	NTRD	FFCB	57312	FFCB (CALLABLE)	1.35000	03/18/05	30,000,000.00	29,994,363.66	29,943,750.00
PSI	NTRD	FFCB	57412	FFCB (CALLABLE)	1.37000	06/30/05	50,000,000.00	50,000,000.00	49,750,000.00
PSI	NTRD	FFCB	57457	FFCB (CALLABLE)	1.20000	12/23/04	50,000,000.00	49,994,626.59	49,953,125.00
PSI	NTRD	FFCB	57458	FFCB (CALLABLE)	1.20000	12/23/04	25,000,000.00	24,997,313.30	24,976,562.50
PSI	NTRD	FFCB	57459	FFCB (CALLABLE)	1.25000	06/24/05	24,530,000.00	24,515,939.71	24,376,687.50

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PSI	NTRD	FFCB	57506	FFCB (CALLABLE)	1.55000	09/23/05	10,575,000.00	10,573,361.71	10,512,210.94
PSI	NTRD	FFCB	57507	FFCB (CALLABLE)	1.55000	09/23/05	10,400,000.00	10,398,388.82	10,338,250.00
PSI	NTRD	FFCB	57565	FFCB (CALLABLE)	1.11000	10/01/04	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	FFCB	57566	FFCB (CALLABLE)	1.11000	10/01/04	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	FFCB	57567	FFCB (CALLABLE)	1.11000	10/01/04	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	FFCB	57875	FFCB	1.00000	09/27/04	24,450,000.00	24,433,721.12	24,442,359.38
PSI	NTRD	FFCB	58226	FFCB (CALLABLE)	1.25000	01/24/05	25,000,000.00	24,972,096.17	24,968,750.00
PSI	NTRD	FFCB	58227	FFCB (CALLABLE)	1.45000	07/07/05	17,975,000.00	17,899,596.40	17,901,976.56
PSI	NTRD	FFCB	58463	FFCB (CALLABLE)	3.05000	08/25/06	41,560,000.00	41,551,979.98	41,728,837.50
PSI	NTRD	FFCB	58639	FFCB (CALLABLE)	3.14000	09/22/06	13,235,000.00	13,232,361.45	13,305,310.94
PSI	NTRD	FFCB	58657	FFCB (CALLABLE)	3.15000	09/15/06	6,375,000.00	6,375,000.00	6,408,867.19
PSI	NTRD	FFCB	58658	FFCB (CALLABLE)	3.20000	10/04/06	22,295,000.00	22,289,443.81	22,427,376.56
PSI	NTRD	FFCB	58717	FFCB (CALLABLE)	2.49000	03/22/06	10,435,000.00	10,435,000.00	10,448,043.75
PSI	NTRD	FFCB	58743	FFCB (CALLABLE)	1.96000	09/22/05	25,000,000.00	24,986,247.95	24,984,375.00
PSI	NTRD	FFCB	58821	FFCB	1.20000	10/01/04	34,750,000.00	34,747,661.21	34,760,859.38
PSI	NTRD	FFCB	58835	FFCB	2.75000	09/22/06	39,950,000.00	39,870,282.42	39,925,031.25
PSI	NTRD	FFCB	59042	FFCB (CALLABLE)	2.05000	10/20/05	5,000,000.00	5,000,000.00	4,998,437.50
PSI	NTRD	FFCB	59059	FFCB (CALLABLE)	1.90000	10/28/05	20,675,000.00	20,641,859.19	20,623,312.50
PSI	NTRD	FFCB	59060	FFCB (CALLABLE)	2.01000	10/28/05	50,000,000.00	50,000,000.00	49,953,125.00
PSI	NTRD	FFCB	59073	FFCB (CALLABLE)	2.05000	10/20/05	15,000,000.00	15,000,000.00	14,995,312.50
PSI	NTRD	FFCB	59097	FFCB	2.87500	08/25/06	12,095,000.00	12,114,700.25	12,121,457.81
PSI	NTRD	FFCB	59098	FFCB (CALLABLE)	3.04000	11/06/06	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	FFCB	59099	FFCB (CALLABLE)	2.57000	05/04/06	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	FFCB	59116	FFCB (CALLABLE)	2.20000	11/04/05	50,000,000.00	50,000,000.00	50,078,125.00
PSI	NTRD	FFCB	59233	FFCB	2.10000	11/04/05	25,000,000.00	25,000,000.00	25,007,812.50
PSI	NTRD	FFCB	59258	FFCB	1.35000	11/03/04	50,000,000.00	50,008,131.15	50,031,250.00
PSI	NTRD	FFCB	59279	FFCB	1.35000	11/03/04	31,709,000.00	31,706,099.41	31,728,818.13
PSI	NTRD	FFCB	59297	FFCB	1.65000	05/05/05	12,375,000.00	12,365,153.20	12,371,132.81
PSI	NTRD	FFCB	60603	FFCB (CALLABLE)	1.30000	03/08/05	11,400,000.00	11,398,057.32	11,375,062.50
PSI	NTRD	FFCB	60805	FFCB (CALLABLE)	1.93000	03/15/06	50,000,000.00	49,990,592.29	49,328,125.00
PSI	NTRD	FFCB	60822	FFCB (CALLABLE)	1.23000	03/22/05	7,000,000.00	7,000,000.00	6,978,125.00
PSI	NTRD	FFCB	60825	FFCB	1.25000	06/09/05	33,900,000.00	33,900,000.00	33,719,906.25
PSI	NTRD	FFCB	61029	FFCB	2.00000	04/19/06	50,000,000.00	50,000,000.00	49,578,125.00
PSI	NTRD	FFCB	61030	FFCB (CALLABLE)	2.19000	04/19/06	18,830,000.00	18,825,369.88	18,735,850.00
PSI	NTRD	FFCB	61098	FFCB (CALLABLE)	3.24000	04/23/07	10,175,000.00	10,175,000.00	10,171,820.31
PSI	NTRD	FFCB	61104	FFCB	2.20000	04/26/06	50,000,000.00	49,965,239.73	49,750,000.00
PSI	NTRD	FFCB	61105	FFCB	1.87500	10/26/05	25,000,000.00	25,000,000.00	24,937,500.00
PSI	NTRD	FFCB	61158	FFCB (CALLABLE)	2.87000	04/19/07	14,675,000.00	14,593,571.88	14,546,593.75
PSI	NTRD	FFCB	61159	FFCB	1.75000	10/26/05	30,000,000.00	29,960,464.05	29,835,000.00
FFCB Total							1,414,364,000.00	1,413,902,228.75	1,411,923,515.01
PSI	NTRD	FHLB	49685	FHLB (CALLABLE)	3.50000	11/26/04	26,500,000.00	26,497,473.31	26,831,250.00

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PSI	NTRD	FHLB	49686	FHLB (CALLABLE)	3.00000	05/28/04	50,000,000.00	50,000,000.00	50,062,500.00
PSI	NTRD	FHLB	49707	FHLB (CALLABLE)	3.39000	12/03/04	50,000,000.00	50,000,000.00	50,609,375.00
PSI	NTRD	FHLB	56930	FHLB	3.37500	11/15/04	50,000,000.00	50,510,053.67	50,562,500.00
PSI	NTRD	FHLB	57151	FHLB	3.62500	10/15/04	50,000,000.00	50,539,325.20	50,546,875.00
PSI	NTRD	FHLB	57410	FHLB	4.12500	11/15/04	50,000,000.00	50,796,448.37	50,765,625.00
PSI	NTRD	FHLB	57411	FHLB	4.12500	11/15/04	10,000,000.00	10,159,289.67	10,153,125.00
PSI	NTRD	FHLB	57480	FHLB	1.20000	03/23/05	24,000,000.00	23,993,877.93	23,917,500.00
PSI	NTRD	FHLB	58420	FHLB	1.35000	08/25/04	50,000,000.00	49,997,195.08	50,046,875.00
PSI	NTRD	FHLB	58617	FHLB	2.12500	12/15/04	50,000,000.00	50,157,995.74	50,250,000.00
PSI	NTRD	FHLB	58899	FHLB (CALLABLE)	1.30000	01/28/05	50,000,000.00	49,958,110.88	49,937,500.00
PSI	NTRD	FHLB	59332	FHLB	2.12500	12/15/04	26,280,000.00	26,393,547.99	26,411,400.00
PSI	NTRD	FHLB	60557	FHLB (CALLABLE)	1.70000	09/09/05	25,000,000.00	25,000,000.00	24,914,062.50
PSI	NTRD	FHLB	60806	FHLB (CALLABLE)	1.55000	09/30/05	6,750,000.00	6,750,000.00	6,707,812.50
PSI	NTRD	FHLB	60853	FHLB	1.75000	08/15/05	20,925,000.00	21,026,073.92	20,885,765.63
PSI	NTRD	FHLB	60868	FHLB (CALLABLE)	2.10000	07/21/06	25,000,000.00	25,000,000.00	24,710,937.50
PSI	NTRD	FHLB	60869	FHLB (CALLABLE)	2.10000	07/21/06	25,000,000.00	25,000,000.00	24,710,937.50
PSI	NTRD	FHLB	60870	FHLB (CALLABLE)	2.03000	06/30/06	25,000,000.00	24,987,986.62	24,710,937.50
PSI	NTRD	FHLB	60884	FHLB (CALLABLE)	2.10000	10/13/06	50,000,000.00	50,000,000.00	49,187,500.00
PSI	NTRD	FHLB	61059	FHLB (CALLABLE)	1.62500	07/20/05	13,000,000.00	12,993,656.80	12,967,500.00
FHLB Total							677,455,000.00	679,761,035.18	678,889,978.13
PSI	NTRD	FHLMD	57133	FHLMD D/N	1.12000	05/20/04	50,000,000.00	49,968,888.89	49,975,000.00
PSI	NTRD	FHLMD	57134	FHLMD D/N	1.12000	05/20/04	50,000,000.00	49,968,888.89	49,975,000.00
PSI	NTRD	FHLMD	57135	FHLMD D/N	1.11500	05/20/04	50,000,000.00	49,969,027.78	49,975,000.00
PSI	NTRD	FHLMD	57152	FHLMD D/N	1.12000	05/20/04	11,200,000.00	11,193,031.11	11,194,400.00
FHLMD Total							161,200,000.00	161,099,836.67	161,119,400.00
PSI	NTRD	FNMA	56985	FNMA (CALLABLE)	2.07000	11/21/05	47,875,000.00	47,875,000.00	47,815,156.25
PSI	NTRD	FNMA	57050	FNMA	3.00000	06/15/04	50,000,000.00	50,108,073.49	50,109,375.00
PSI	NTRD	FNMA	57051	FNMA	3.00000	06/15/04	50,000,000.00	50,108,073.49	50,109,375.00
PSI	NTRD	FNMA	59281	FNMA (CALLABLE)	2.36000	11/18/05	50,000,000.00	50,000,000.00	50,109,375.00
PSI	NTRD	FNMA	59333	FNMA (CALLABLE)	1.90000	05/24/05	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	FNMA	59607	FNMA (CALLABLE)	3.01000	12/01/05	10,900,000.00	10,975,646.75	10,954,500.00
PSI	NTRD	FNMA	59744	FNMA (CALLABLE)	2.37500	12/30/05	10,000,000.00	10,000,000.00	10,009,375.00
PSI	NTRD	FNMA	60249	FNMA (CALLABLE)	2.50000	05/12/06	25,000,000.00	25,027,477.27	24,968,750.00
PSI	NTRD	FNMA	60265	FNMA (CALLABLE)	2.21000	05/05/06	34,261,000.00	34,222,665.28	34,036,162.19
PSI	NTRD	FNMA	60266	FNMA (CALLABLE)	2.26000	05/17/06	25,000,000.00	25,000,000.00	24,843,750.00
PSI	NTRD	FNMA	60328	FNMA (CALLABLE)	2.25000	02/28/06	50,000,000.00	50,000,000.00	49,859,375.00
PSI	NTRD	FNMA	60329	FNMA (CALLABLE)	2.41000	02/13/06	50,000,000.00	50,000,000.00	50,015,625.00
PSI	NTRD	FNMA	60556	FNMA (CALLABLE)	2.25000	02/17/06	50,000,000.00	50,046,273.62	49,890,625.00
PSI	NTRD	FNMA	60823	FNMA (CALLABLE)	1.75000	06/16/06	50,000,000.00	49,833,684.86	49,078,125.00
PSI	NTRD	FNMA	60824	FNMA (CALLABLE)	1.75000	06/16/06	15,000,000.00	14,950,105.46	14,723,437.50

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PSI	NTRD	FNMA	60871	FNMA (CALLABLE)	2.00000	04/20/06	50,000,000.00	50,000,000.00	49,500,000.00
PSI	NTRD	FNMA	60882	FNMA (CALLABLE)	2.00000	04/20/06	50,000,000.00	49,985,226.03	49,500,000.00
PSI	NTRD	FNMA	60919	FNMA (CALLABLE)	2.12500	10/05/06	10,000,000.00	9,975,711.94	9,843,750.00
PSI	NTRD	FNMA	60954	FNMA (CALLABLE)	2.12000	04/21/06	50,000,000.00	50,000,000.00	49,609,375.00
PSI	NTRD	FNMA	61140	FNMA (CALLABLE)	3.00000	04/19/06	38,300,000.00	38,677,220.85	38,611,187.50
PSI	NTRD	FNMA	61177	FNMA	2.50000	06/15/06	25,000,000.00	24,982,431.35	24,937,500.00
FNMA Total							791,336,000.00	791,767,590.39	788,524,818.44
PSI	NTRD	FNMD	57885	FNMA D/N	1.06000	06/25/04	50,000,000.00	49,919,027.78	49,930,000.00
PSI	NTRD	FNMD	57917	FNMA D/N	1.06000	06/25/04	27,000,000.00	26,956,275.00	26,962,200.00
PSI	NTRD	FNMD	58089	FNMA D/N	1.08500	06/25/04	50,000,000.00	49,917,118.06	49,930,000.00
PSI	NTRD	FNMD	58113	FNMA D/N	1.09500	06/25/04	25,000,000.00	24,958,177.08	24,965,000.00
PSI	NTRD	FNMD	58114	FNMA D/N	1.10000	06/25/04	29,000,000.00	28,951,263.89	28,959,400.00
PSI	NTRD	FNMD	59319	FNMA D/N	1.34000	10/15/04	25,000,000.00	24,844,597.22	24,867,500.00
PSI	NTRD	FNMD	59482	FNMA D/N	1.33000	11/12/04	25,000,000.00	24,819,895.83	24,837,500.00
PSI	NTRD	FNMD	59608	FNMA D/N	1.19000	06/21/04	20,000,000.00	19,966,283.33	19,974,000.00
FNMD Total							251,000,000.00	250,332,638.19	250,425,600.00
PSI	NTRD	FRAQ	55240	FHLB (CALLABLE)	1.36000	08/19/05	50,000,000.00	50,000,000.00	50,129,000.00
PSI	NTRD	FRAQ	55521	FHLB (CALLABLE)	1.48500	12/14/05	50,000,000.00	50,000,000.00	50,170,500.00
FRAQ Total							100,000,000.00	100,000,000.00	100,299,500.00
PSI	NTRD	FRAQ2	52896	FHLB	1.18000	08/05/04	50,000,000.00	49,993,433.65	50,001,000.00
PSI	NTRD	FRAQ2	57338	FHLB (CALLABLE)	1.51000	06/16/06	50,000,000.00	50,000,000.00	50,221,500.00
PSI	NTRD	FRAQ2	59159	FHLB (CALLABLE)	2.02000	05/03/06	50,000,000.00	50,000,000.00	50,176,500.00
PSI	NTRD	FRAQ2	59282	FHLB (CALLABLE)	2.02000	05/19/06	50,000,000.00	50,000,000.00	50,311,000.00
PSI	NTRD	FRAQ2	60296	FHLB (CALLABLE)	1.52188	02/17/06	50,000,000.00	50,000,000.00	49,990,000.00
FRAQ2 Total							250,000,000.00	249,993,433.65	250,700,000.00
PSI	NTRD	HLPC	5058	FHLMC PARTICIPATION CERTIF	9.25000	12/01/08	415,823.11	415,783.24	451,014.22
HLPC Total							415,823.11	415,783.24	451,014.22
PSI	NTRD	MCPN	60737	FHLB (CALLABLE)	1.15000	04/13/05	10,000,000.00	10,000,000.00	9,965,625.00
MCPN Total							10,000,000.00	10,000,000.00	9,965,625.00
PSI	NTRD	MCSA	57508	FHLB (CALLABLE)	1.50000	12/30/05	50,000,000.00	50,000,000.00	49,687,500.00
PSI	NTRD	MCSA	57509	FHLB (CALLABLE)	1.50000	12/30/05	50,000,000.00	50,000,000.00	49,687,500.00
PSI	NTRD	MCSA	57510	FHLB (CALLABLE)	1.50000	12/30/05	50,000,000.00	50,000,000.00	49,687,500.00
PSI	NTRD	MCSA	57511	FHLB (CALLABLE)	1.25000	01/09/06	50,000,000.00	50,000,000.00	49,609,375.00
PSI	NTRD	MCSA	60268	FNMA (CALLABLE)	2.05000	08/10/06	50,000,000.00	50,000,000.00	49,984,375.00
PSI	NTRD	MCSA	60269	FNMA (CALLABLE)	2.05000	08/10/06	50,000,000.00	50,000,000.00	49,984,375.00
PSI	NTRD	MCSA	60604	FHLB (CALLABLE)	2.12500	09/22/06	50,000,000.00	50,000,000.00	49,468,750.00
PSI	NTRD	MCSA	60605	FHLB (CALLABLE)	2.12500	09/25/06	20,000,000.00	19,992,515.75	19,775,000.00

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PSI	NTRD	MCSA	60606	FHLB (CALLABLE)	2.12500	09/25/06	5,000,000.00	5,000,000.00	4,943,750.00
PSI	NTRD	MCSA	60736	FNMA (CALLABLE)	1.75000	10/20/05	19,000,000.00	19,051,713.84	19,011,875.00
PSI	NTRD	MCSA	60807	FHLB (CALLABLE)	2.00000	10/12/06	50,000,000.00	50,000,000.00	49,765,625.00
PSI	NTRD	MCSA	60808	FHLB (CALLABLE)	2.00000	10/12/06	50,000,000.00	50,000,000.00	49,765,625.00
PSI	NTRD	MCSA	60826	FHLB (CALLABLE)	1.75000	10/06/06	5,250,000.00	5,246,808.60	5,215,546.88
PSI	NTRD	MCSA	60978	FHLB (CALLABLE)	2.00000	04/28/06	50,000,000.00	50,000,000.00	49,984,375.00
PSI	NTRD	MCSA	60979	FHLB (CALLABLE)	2.00000	04/28/06	50,000,000.00	50,000,000.00	50,015,625.00
PSI	NTRD	MCSA	60996	FNMA (CALLABLE)	2.00000	04/27/06	50,000,000.00	50,000,000.00	49,921,875.00
PSI	NTRD	MCSA	60997	FNMA (CALLABLE)	2.00000	04/27/06	50,000,000.00	50,000,000.00	49,921,875.00
MCSA Total							699,250,000.00	699,291,038.19	696,430,546.88
PSI	NTRD	NCD1	60342	FIRST TENNESSEE BK NA CD	1.03000	05/03/04	50,000,000.00	50,000,000.00	49,999,905.00
PSI	NTRD	NCD1	60355	CITIBANK NA NY CD	1.04000	05/04/04	50,000,000.00	50,000,000.00	49,999,930.00
PSI	NTRD	NCD1	60456	CITIBANK NA NY CD	1.04000	05/20/04	50,000,000.00	50,000,000.00	49,999,660.00
PSI	NTRD	NCD1	60491	CHASE MANHATTAN BK USA NA CD	1.03000	05/24/04	50,000,000.00	50,000,000.00	49,999,265.00
PSI	NTRD	NCD1	60492	CHASE MANHATTAN BK USA NA CD	1.03000	05/25/04	50,000,000.00	50,000,000.00	49,999,230.00
PSI	NTRD	NCD1	60575	FIRST TENNESSEE BK NA CD	1.04000	06/11/04	50,000,000.00	50,000,000.00	49,998,140.00
PSI	NTRD	NCD1	60791	FIRST TENNESSEE BK NA CD	1.03000	05/17/04	50,000,000.00	50,000,000.00	49,999,500.00
PSI	NTRD	NCD1	61012	WELLS FARGO BK NA CD	1.02000	05/12/04	50,000,000.00	50,000,000.00	49,999,490.00
PSI	NTRD	NCD1	61080	WELLS FARGO BK NA CD	1.03000	05/14/04	50,000,000.00	50,000,000.00	49,999,296.00
PSI	NTRD	NCD1	61145	FIRST TENNESSEE BK NA CD	1.05000	07/19/04	50,000,000.00	50,000,000.00	49,993,315.00
PSI	NTRD	NCD1	61176	CITIBANK NA NY CD	1.08500	07/22/04	50,000,000.00	50,000,000.00	49,997,095.00
PSI	NTRD	NCD1	61248	WELLS FARGO BK NA CD	1.04000	06/28/04	50,000,000.00	50,000,000.00	49,997,545.00
NCD1 Total							600,000,000.00	600,000,000.00	599,982,371.00
PSI	NTRD	NOTE	54431	USTN	2.12500	08/31/04	50,000,000.00	50,020,687.98	50,171,875.00
PSI	NTRD	NOTE	54432	USTN	2.12500	08/31/04	50,000,000.00	50,020,687.98	50,171,875.00
PSI	NTRD	NOTE	55211	USTN	2.12500	08/31/04	50,000,000.00	50,097,366.65	50,171,875.00
PSI	NTRD	NOTE	55212	USTN	2.12500	08/31/04	50,000,000.00	50,097,366.65	50,171,875.00
PSI	NTRD	NOTE	55902	USTN	2.00000	11/30/04	50,000,000.00	50,196,083.80	50,218,750.00
PSI	NTRD	NOTE	55903	USTN	2.00000	11/30/04	50,000,000.00	50,196,083.80	50,218,750.00
PSI	NTRD	NOTE	55908	USTN	2.00000	11/30/04	50,000,000.00	50,196,083.80	50,218,750.00
PSI	NTRD	NOTE	55909	USTN	2.00000	11/30/04	50,000,000.00	50,196,083.80	50,218,750.00
PSI	NTRD	NOTE	55910	USTN	2.00000	11/30/04	50,000,000.00	50,196,083.80	50,218,750.00
PSI	NTRD	NOTE	55911	USTN	1.87500	09/30/04	50,000,000.00	50,126,708.55	50,156,250.00
PSI	NTRD	NOTE	55912	USTN	1.87500	09/30/04	50,000,000.00	50,126,708.55	50,156,250.00
PSI	NTRD	NOTE	55913	USTN	1.87500	09/30/04	50,000,000.00	50,126,708.55	50,156,250.00
PSI	NTRD	NOTE	55914	USTN	1.87500	09/30/04	50,000,000.00	50,126,708.55	50,156,250.00
PSI	NTRD	NOTE	55915	USTN	1.87500	09/30/04	50,000,000.00	50,126,708.55	50,156,250.00
PSI	NTRD	NOTE	55943	USTN	2.00000	11/30/04	50,000,000.00	50,160,567.43	50,218,750.00
PSI	NTRD	NOTE	55944	USTN	2.00000	11/30/04	50,000,000.00	50,160,567.43	50,218,750.00
PSI	NTRD	NOTE	55945	USTN	1.87500	09/30/04	50,000,000.00	50,101,755.74	50,156,250.00

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PSI	NTRD	NOTE	55946	USTN	1.87500	09/30/04	50,000,000.00	50,101,755.74	50,156,250.00
PSI	NTRD	NOTE	55947	USTN	1.87500	09/30/04	50,000,000.00	50,101,755.74	50,156,250.00
PSI	NTRD	NOTE	56048	USTN	2.87500	06/30/04	50,000,000.00	50,124,933.37	50,156,250.00
PSI	NTRD	NOTE	56049	USTN	2.87500	06/30/04	50,000,000.00	50,124,933.37	50,156,250.00
PSI	NTRD	NOTE	56700	USTN	2.87500	06/30/04	50,000,000.00	50,125,828.05	50,156,250.00
PSI	NTRD	NOTE	56701	USTN	2.87500	06/30/04	50,000,000.00	50,125,828.05	50,156,250.00
PSI	NTRD	NOTE	56741	USTN	2.12500	08/31/04	50,000,000.00	50,131,199.39	50,171,875.00
PSI	NTRD	NOTE	56742	USTN	2.12500	08/31/04	50,000,000.00	50,131,199.39	50,171,875.00
PSI	NTRD	NOTE	56872	USTN	2.00000	11/30/04	50,000,000.00	50,195,052.31	50,218,750.00
PSI	NTRD	NOTE	56873	USTN	2.00000	11/30/04	50,000,000.00	50,195,052.31	50,218,750.00
PSI	NTRD	NOTE	56876	USTN	2.00000	11/30/04	50,000,000.00	50,195,052.31	50,218,750.00
PSI	NTRD	NOTE	56877	USTN	2.00000	11/30/04	50,000,000.00	50,195,052.31	50,218,750.00
PSI	NTRD	NOTE	56878	USTN	2.00000	11/30/04	50,000,000.00	50,195,052.31	50,218,750.00
PSI	NTRD	NOTE	56879	USTN	2.00000	11/30/04	50,000,000.00	50,195,052.31	50,218,750.00
PSI	NTRD	NOTE	58260	USTN	2.25000	07/31/04	50,000,000.00	50,132,448.63	50,156,250.00
PSI	NTRD	NOTE	58261	USTN	2.25000	07/31/04	50,000,000.00	50,132,448.63	50,156,250.00
PSI	NTRD	NOTE	58416	USTN	2.12500	08/31/04	50,000,000.00	50,142,220.22	50,171,875.00
PSI	NTRD	NOTE	58417	USTN	2.12500	08/31/04	50,000,000.00	50,142,220.22	50,171,875.00
PSI	NTRD	NOTE	58418	USTN	2.12500	08/31/04	50,000,000.00	50,142,220.22	50,171,875.00
PSI	NTRD	NOTE	58419	USTN	2.12500	08/31/04	50,000,000.00	50,142,220.22	50,171,875.00
PSI	NTRD	NOTE	58615	USTN	2.00000	08/31/05	50,000,000.00	49,984,321.34	50,093,750.00
PSI	NTRD	NOTE	58616	USTN	1.87500	09/30/04	50,000,000.00	50,109,534.04	50,156,250.00
PSI	NTRD	NOTE	59277	USTN	2.00000	11/30/04	50,000,000.00	50,200,654.00	50,218,750.00
PSI	NTRD	NOTE	59278	USTN	2.00000	11/30/04	50,000,000.00	50,200,654.00	50,218,750.00
PSI	NTRD	NOTE	59347	USTN	2.00000	11/30/04	50,000,000.00	50,180,736.87	50,218,750.00
PSI	NTRD	NOTE	59450	USTN	1.75000	12/31/04	50,000,000.00	50,147,173.71	50,140,625.00
PSI	NTRD	NOTE	59451	USTN	1.75000	12/31/04	50,000,000.00	50,147,173.71	50,140,625.00
PSI	NTRD	NOTE	59532	USTN	1.75000	12/31/04	50,000,000.00	50,133,959.11	50,140,625.00
PSI	NTRD	NOTE	59533	USTN	1.75000	12/31/04	50,000,000.00	50,133,959.11	50,140,625.00
PSI	NTRD	NOTE	59550	USTN	1.75000	12/31/04	50,000,000.00	50,134,293.18	50,140,625.00
PSI	NTRD	NOTE	59551	USTN	1.75000	12/31/04	50,000,000.00	50,134,293.18	50,140,625.00
PSI	NTRD	NOTE	59572	USTN	1.75000	12/31/04	50,000,000.00	50,129,971.59	50,140,625.00
PSI	NTRD	NOTE	59573	USTN	1.75000	12/31/04	50,000,000.00	50,129,971.59	50,140,625.00
PSI	NTRD	NOTE	59574	USTN	1.75000	12/31/04	50,000,000.00	50,129,971.59	50,140,625.00
PSI	NTRD	NOTE	59575	USTN	1.75000	12/31/04	50,000,000.00	50,129,971.59	50,140,625.00
PSI	NTRD	NOTE	59603	USTN	1.87500	11/30/05	50,000,000.00	49,838,948.90	49,859,375.00
PSI	NTRD	NOTE	59604	USTN	1.87500	11/30/05	50,000,000.00	49,838,948.90	49,859,375.00
PSI	NTRD	NOTE	59605	USTN	1.87500	11/30/05	50,000,000.00	49,838,948.90	49,859,375.00
PSI	NTRD	NOTE	59606	USTN	1.87500	11/30/05	50,000,000.00	49,838,948.90	49,859,375.00
PSI	NTRD	NOTE	59934	USTN	1.87500	12/31/05	50,000,000.00	49,971,674.42	49,796,875.00
PSI	NTRD	NOTE	59935	USTN	1.87500	12/31/05	50,000,000.00	49,939,183.31	49,796,875.00

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PSI	NTRD	NOTE	59936	USTN	1.87500	12/31/05	50,000,000.00	49,939,183.31	49,796,875.00
PSI	NTRD	NOTE	59937	USTN	1.87500	12/31/05	50,000,000.00	49,971,674.42	49,796,875.00
PSI	NTRD	NOTE	60024	USTN	1.62500	01/31/05	50,000,000.00	50,137,997.87	50,093,750.00
PSI	NTRD	NOTE	60025	USTN	1.62500	01/31/05	50,000,000.00	50,137,997.87	50,093,750.00
PSI	NTRD	NOTE	60321	USTN	1.62500	01/31/05	50,000,000.00	50,137,570.25	50,093,750.00
PSI	NTRD	NOTE	60322	USTN	1.62500	01/31/05	50,000,000.00	50,137,570.25	50,093,750.00
PSI	NTRD	NOTE	60323	USTN	1.62500	01/31/05	50,000,000.00	50,136,106.74	50,093,750.00
PSI	NTRD	NOTE	60324	USTN	1.62500	01/31/05	50,000,000.00	50,136,106.74	50,093,750.00
PSI	NTRD	NOTE	60325	USTN	1.62500	01/31/05	50,000,000.00	50,136,106.74	50,093,750.00
PSI	NTRD	NOTE	60326	USTN	1.62500	01/31/05	50,000,000.00	50,136,106.74	50,093,750.00
PSI	NTRD	NOTE	60437	USTN	1.50000	02/28/05	50,000,000.00	50,099,149.21	50,015,625.00
PSI	NTRD	NOTE	60438	USTN	1.50000	02/28/05	50,000,000.00	50,099,149.21	50,015,625.00
PSI	NTRD	NOTE	60558	USTN	1.25000	05/31/05	50,000,000.00	50,001,680.80	49,781,250.00
PSI	NTRD	NOTE	60559	USTN	1.25000	05/31/05	50,000,000.00	50,001,680.80	49,781,250.00
PSI	NTRD	NOTE	60560	USTN	1.25000	05/31/05	50,000,000.00	50,001,680.80	49,781,250.00
PSI	NTRD	NOTE	60561	USTN	1.25000	05/31/05	50,000,000.00	50,001,680.80	49,781,250.00
PSI	NTRD	NOTE	60562	USTN	1.12500	06/30/05	50,000,000.00	49,910,032.44	49,656,250.00
PSI	NTRD	NOTE	60563	USTN	1.12500	06/30/05	50,000,000.00	49,910,032.44	49,656,250.00
PSI	NTRD	NOTE	60564	USTN	1.12500	06/30/05	50,000,000.00	49,910,032.44	49,656,250.00
PSI	NTRD	NOTE	60565	USTN	1.12500	06/30/05	50,000,000.00	49,910,032.44	49,656,250.00
PSI	NTRD	NOTE	60615	USTN	1.62500	03/31/05	50,000,000.00	50,163,085.94	50,046,875.00
PSI	NTRD	NOTE	60616	USTN	1.62500	03/31/05	50,000,000.00	50,163,085.94	50,046,875.00
PSI	NTRD	NOTE	60638	USTN	1.62500	03/31/05	50,000,000.00	50,171,845.03	50,046,875.00
PSI	NTRD	NOTE	60639	USTN	1.62500	03/31/05	50,000,000.00	50,171,845.03	50,046,875.00
PSI	NTRD	NOTE	60640	USTN	1.25000	05/31/05	50,000,000.00	49,970,984.00	49,781,250.00
PSI	NTRD	NOTE	60641	USTN	1.25000	05/31/05	50,000,000.00	49,970,984.00	49,781,250.00
PSI	NTRD	NOTE	60642	USTN	1.25000	05/31/05	50,000,000.00	49,970,984.00	49,781,250.00
PSI	NTRD	NOTE	60643	USTN	1.25000	05/31/05	50,000,000.00	49,970,984.00	49,781,250.00
PSI	NTRD	NOTE	60964	USTN	1.62500	03/31/05	50,000,000.00	50,141,341.15	50,046,875.00
PSI	NTRD	NOTE	60965	USTN	1.62500	03/31/05	50,000,000.00	50,141,341.15	50,046,875.00
PSI	NTRD	NOTE	60966	USTN	1.62500	03/31/05	50,000,000.00	50,141,341.15	50,046,875.00
PSI	NTRD	NOTE	61066	USTN	1.25000	05/31/05	50,000,000.00	49,910,118.33	49,781,250.00
PSI	NTRD	NOTE	61067	USTN	1.25000	05/31/05	50,000,000.00	49,910,118.33	49,781,250.00
PSI	NTRD	NOTE	61068	USTN	1.25000	05/31/05	50,000,000.00	49,910,118.33	49,781,250.00
PSI	NTRD	NOTE	61069	USTN	1.25000	05/31/05	50,000,000.00	49,910,118.33	49,781,250.00
PSI	NTRD	NOTE	61093	USTN	1.25000	05/31/05	50,000,000.00	49,866,726.55	49,781,250.00
PSI	NTRD	NOTE	61094	USTN	1.25000	05/31/05	50,000,000.00	49,866,726.55	49,781,250.00
PSI	NTRD	NOTE	61095	USTN	1.50000	03/31/06	50,000,000.00	49,434,812.06	49,296,875.00
PSI	NTRD	NOTE	61096	USTN	1.50000	03/31/06	50,000,000.00	49,434,812.06	49,296,875.00
PSI	NTRD	NOTE	61197	USTN	1.87500	09/30/04	50,000,000.00	50,151,273.89	50,156,250.00
PSI	NTRD	NOTE	61198	USTN	1.87500	09/30/04	50,000,000.00	50,151,273.89	50,156,250.00
NOTE Total							4,950,000,000.00	4,956,913,270.67	4,953,265,625.00

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PSI	NTRD	REPO	61267	REPO FHLMC 2.875 05-15-07	1.02000	05/03/04	48,591,000.00	48,591,000.00	48,591,000.00
PSI	NTRD	REPO	61268	REPO FHLMC 2.875 05-15-07	1.02000	05/03/04	48,591,000.00	48,591,000.00	48,591,000.00
PSI	NTRD	REPO	61269	REPO FHLMC 2.875 05-15-07	1.02000	05/03/04	48,591,000.00	48,591,000.00	48,591,000.00
PSI	NTRD	REPO	61270	REPO FNMA 2.60 11-28-05	1.02000	05/03/04	49,632,000.00	49,632,000.00	49,632,000.00
PSI	NTRD	REPO	61271	REPO FNMA 2.60 11-28-05	1.02000	05/03/04	49,632,000.00	49,632,000.00	49,632,000.00
PSI	NTRD	REPO	61272	REPO FNMA 2.60 11-28-05	1.02000	05/03/04	4,963,000.00	4,963,000.00	4,963,000.00
REPO Total							250,000,000.00	250,000,000.00	250,000,000.00
PSI	NTRD	SLMA	54574	SLMA	5.00000	06/30/04	50,000,000.00	50,237,430.07	50,328,125.00
PSI	NTRD	SLMA	54575	SLMA	5.00000	06/30/04	50,000,000.00	50,237,430.07	50,328,125.00
PSI	NTRD	SLMA	57561	SLMA (CALLABLE)	1.45000	06/15/05	50,000,000.00	50,000,000.00	49,815,500.00
PSI	NTRD	SLMA	57562	SLMA (CALLABLE)	1.45000	06/15/05	50,000,000.00	50,000,000.00	49,815,500.00
PSI	NTRD	SLMA	57563	SLMA (CALLABLE)	1.20000	01/27/05	50,000,000.00	50,000,000.00	49,905,500.00
PSI	NTRD	SLMA	57564	SLMA (CALLABLE)	1.20000	01/27/05	50,000,000.00	50,000,000.00	49,905,500.00
PSI	NTRD	SLMA	57825	SLMA	5.00000	06/30/04	23,700,000.00	23,851,291.48	23,855,531.25
PSI	NTRD	SLMA	58069	SLMA	3.37500	07/15/04	50,000,000.00	50,228,512.40	50,234,375.00
PSI	NTRD	SLMA	60380	SLMA	3.62500	09/30/04	31,720,000.00	32,048,549.60	32,047,112.50
SLMA Total							405,420,000.00	406,603,213.62	406,235,268.75
PSI	NTRD	SLMD	57167	SLMA D/N	1.13000	05/18/04	50,000,000.00	49,973,319.44	49,980,000.00
PSI	NTRD	SLMD	57168	SLMA D/N	1.13000	05/18/04	20,000,000.00	19,989,327.78	19,992,000.00
SLMD Total							70,000,000.00	69,962,647.22	69,972,000.00
PSI	NTRD	YANK1	59720	LLOYDS TSB BK PLC NY CD	1.14000	05/26/04	50,000,000.00	50,000,673.68	50,003,060.00
PSI	NTRD	YANK1	60023	RABOBANK NEDERLAND NY CD	1.13000	06/30/04	50,000,000.00	50,002,486.17	50,004,730.00
PSI	NTRD	YANK1	60027	RABOBANK NEDERLAND NY CD	1.13000	06/30/04	46,000,000.00	46,001,906.02	46,004,351.60
PSI	NTRD	YANK1	60072	BNP PARIBAS SF CD	1.08500	05/05/04	50,000,000.00	50,000,055.18	50,000,220.00
PSI	NTRD	YANK1	60115	RABOBANK NEDERLAND NY CD	1.13000	06/30/04	50,000,000.00	50,004,938.81	50,004,730.00
PSI	NTRD	YANK1	60116	RABOBANK NEDERLAND NY CD	1.13000	06/30/04	12,000,000.00	12,001,185.32	12,001,135.20
PSI	NTRD	YANK1	60181	TORONTO DOMINION BK NY CD	1.05000	05/04/04	25,000,000.00	25,000,020.39	24,999,990.00
PSI	NTRD	YANK1	60195	ROYAL BK OF SCOTLAND PLC NY CD	1.15000	10/12/04	50,000,000.00	49,999,900.43	49,962,485.00
PSI	NTRD	YANK1	60211	ROYAL BK OF SCOTLAND PLC NY CD	1.26000	01/24/05	50,000,000.00	50,000,000.00	49,898,305.00
PSI	NTRD	YANK1	60221	LLOYDS TSB BK PLC NY CD	1.04000	05/20/04	50,000,000.00	49,999,997.63	49,999,635.00
PSI	NTRD	YANK1	60222	RABOBANK NEDERLAND NY CD	1.42000	12/27/04	50,000,000.00	50,068,535.00	49,985,050.00
PSI	NTRD	YANK1	60247	ABN AMRO BK NV CHICAGO CD	1.26000	01/27/05	50,000,000.00	50,001,858.24	49,897,285.00
PSI	NTRD	YANK1	60257	LLOYDS TSB BK PLC NY CD	1.03500	05/26/04	50,000,000.00	50,000,173.02	49,999,355.00
PSI	NTRD	YANK1	60258	SVENSKA HANDELSBANKEN NY CD	1.07500	07/23/04	50,000,000.00	50,000,573.36	49,995,565.00
PSI	NTRD	YANK1	60270	SOCIETE GENERALE NA NY CD	1.40500	09/07/04	25,000,000.00	25,024,791.46	25,023,780.00
PSI	NTRD	YANK1	60327	ROYAL BK OF CANADA NY CD	1.38250	01/31/05	50,000,000.00	50,000,941.62	49,914,380.00
PSI	NTRD	YANK1	60368	LLOYDS TSB BK PLC NY CD	1.09500	08/03/04	25,000,000.00	25,000,324.62	24,994,867.50
PSI	NTRD	YANK1	60370	LLOYDS TSB BK PLC NY CD	1.10000	07/30/04	25,000,000.00	25,001,136.39	24,999,172.50
PSI	NTRD	YANK1	60397	SVENSKA HANDELSBANKEN NY CD	1.06000	06/04/04	25,000,000.00	25,000,467.04	24,999,692.50

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PSI	NTRD	YANK1	60421	BK OF NOVA SCOTIA PORTLAND CD	1.24000	06/16/04	50,000,000.00	50,011,535.40	50,010,640.00
PSI	NTRD	YANK1	60545	ROYAL BK OF SCOTLAND PLC NY CD	1.25000	02/28/05	25,000,000.00	25,000,000.00	24,915,940.50
PSI	NTRD	YANK1	60568	RABOBANK NEDERLAND NY CD	1.25000	02/28/05	50,000,000.00	50,000,000.00	49,851,905.00
PSI	NTRD	YANK1	60579	ABN AMRO BK NV CHICAGO CD	1.24500	03/02/05	50,000,000.00	49,993,725.98	49,817,545.00
PSI	NTRD	YANK1	60594	ROYAL BK OF CANADA NY CD	1.26500	03/03/05	50,000,000.00	49,997,902.01	49,825,370.00
PSI	NTRD	YANK1	60613	CIBC NY CD	1.05000	06/04/04	50,000,000.00	50,000,235.47	49,998,940.00
PSI	NTRD	YANK1	60623	LLOYDS TSB BK PLC NY CD	1.04000	06/30/04	50,000,000.00	50,000,410.29	49,997,310.00
PSI	NTRD	YANK1	60626	BK OF MONTREAL CHICAGO CD	1.10500	09/30/04	50,000,000.00	50,001,048.83	49,971,005.00
PSI	NTRD	YANK1	60713	TORONTO DOMINION BK NY CD	1.05500	06/14/04	50,000,000.00	50,001,775.30	49,998,910.00
PSI	NTRD	YANK1	60714	TORONTO DOMINION BK NY CD	1.05500	06/14/04	800,000.00	800,028.41	799,982.56
PSI	NTRD	YANK1	60764	BNP PARIBAS NY CD	1.12500	12/13/04	50,000,000.00	50,003,112.67	49,895,640.00
PSI	NTRD	YANK1	60817	SOCIETE GENERALE NY CD	1.04500	09/23/04	50,000,000.00	50,001,001.50	49,960,350.00
PSI	NTRD	YANK1	60969	BK OF MONTREAL CHICAGO CD	1.12500	10/07/04	50,000,000.00	50,002,195.76	49,958,900.00
PSI	NTRD	YANK1	60970	BK OF MONTREAL CHICAGO CD	1.09000	09/07/04	50,000,000.00	50,001,783.37	49,972,870.00
PSI	NTRD	YANK1	60982	BK OF NOVA SCOTIA PORTLAND CD	1.13000	10/07/04	50,000,000.00	50,002,149.85	49,960,015.00
PSI	NTRD	YANK1	60986	UBS AG CD	1.05000	07/06/04	50,000,000.00	50,000,914.26	49,999,002.00
PSI	NTRD	YANK1	61011	TORONTO DOMINION BK NY CD	1.08500	09/09/04	25,000,000.00	25,000,452.75	24,985,777.50
PSI	NTRD	YANK1	61047	ROYAL BK OF CANADA NY CD	1.21000	03/14/05	25,000,000.00	24,969,258.25	24,897,762.50
PSI	NTRD	YANK1	61058	ROYAL BK OF SCOTLAND PLC NY CD	1.06000	07/30/04	50,000,000.00	50,001,246.11	49,993,630.00
PSI	NTRD	YANK1	61118	ROYAL BK OF SCOTLAND PLC NY CD	1.06000	07/30/04	50,000,000.00	49,999,369.12	49,993,630.00
PSI	NTRD	YANK1	61144	BK OF MONTREAL CHICAGO CD	1.09000	08/16/04	50,000,000.00	50,001,461.50	49,987,970.00
PSI	NTRD	YANK1	61170	SVENSKA HANDELSBANKEN NY CD	1.07000	07/20/04	50,000,000.00	50,000,554.08	49,995,480.00
PSI	NTRD	YANK1	61192	SOCIETE GENERALE NY CD	1.11000	08/23/04	50,000,000.00	50,001,577.45	49,990,410.00
PSI	NTRD	YANK1	61201	ROYAL BK OF SCOTLAND PLC NY CD	1.06000	07/30/04	25,000,000.00	24,998,729.77	24,996,815.00
PSI	NTRD	YANK1	61229	BNP PARIBAS SF CD	1.13000	08/30/04	50,000,000.00	50,001,668.21	49,993,230.00
PSI	NTRD	YANK1	61233	SVENSKA HANDELSBANKEN NY CD	1.06000	07/20/04	25,000,000.00	24,999,986.16	24,997,175.00
PSI	NTRD	YANK1	61234	SOCIETE GENERALE NY CD	1.07500	07/28/04	50,000,000.00	50,000,609.46	49,995,675.00
PSI	NTRD	YANK1	61257	BNP PARIBAS SF CD	1.72500	05/03/05	50,000,000.00	50,005,009.40	49,977,225.00
PSI	NTRD	YANK1	61266	BNP PARIBAS NY CD	1.07500	08/02/04	44,000,000.00	44,000,566.75	43,989,118.80
YANK1 Total							2,052,800,000.00	2,052,908,272.49	2,051,416,013.16
				PSI-NTRD Total			17,582,332,347.90	17,588,563,131.33	17,574,420,663.85
				PSI Historical Cost				17,608,396,868.86	

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SPI	AST	BOND	10283	UST BOND	10.37500	11/15/12	250,000.00	246,867.47	309,921.88
		BOND Total					250,000.00	246,867.47	309,921.88
	AST Total						250,000.00	246,867.47	309,921.88
SPI	BLPSI	TBIL	59552	UST BILL	0.99500	05/27/04	500,000.00	499,640.69	499,695.00
SPI	BLPSI	TBIL	59995	UST BILL	0.98500	07/01/04	500,000.00	499,165.49	499,225.00
SPI	BLPSI	TBIL	60137	UST BILL	0.94945	07/15/04	500,000.00	499,010.99	499,010.00
SPI	BLPSI	TBIL	60752	UST BILL	0.94549	06/17/04	1,000,000.00	998,765.61	998,850.00
SPI	BLPSI	TBIL	60753	UST BILL	0.98901	09/16/04	500,000.00	498,104.40	497,955.00
		TBILL Total					3,000,000.00	2,994,687.18	2,994,735.00
	BLPSI Total						3,000,000.00	2,994,687.18	2,994,735.00
SPI	GF	1TRD	2581	FLYING TRIANGLE LOAN	5.50000	12/01/14	177,992.33	177,992.33	177,992.33
SPI	GF	1TRD	2822	FLYING TRIANGLE LOAN	5.50000	01/01/15	179,115.28	179,115.28	179,115.28
SPI	GF	1TRD	3187	FLYING TRIANGLE LOAN	5.50000	02/01/15	60,000.44	60,000.44	60,000.44
SPI	GF	1TRD	3463	FLYING TRIANGLE LOAN	5.50000	03/01/15	241,524.69	241,524.69	241,524.69
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.50000	04/01/17	161,663.17	161,663.17	161,663.17
SPI	GF	1TRD	14004	FLYING TRIANGLE 1ST	5.50000	08/01/12	61,464.44	61,464.44	61,464.44
SPI	GF	1TRD	14688	FLYING TRIANGLE 1ST	5.50000	08/01/12	154,146.75	154,146.75	154,146.75
SPI	GF	1TRD	15858	FLYING TRIANGLE 1ST	5.50000	07/01/13	45,333.83	45,333.83	45,333.83
SPI	GF	1TRD	16864	FLYING TRIANGLE 1ST	5.50000	01/01/14	124,820.93	124,820.93	124,820.93
SPI	GF	1TRD	17270	FLYING TRIANGLE 1ST	5.50000	04/01/14	197,319.41	197,319.41	197,319.41
SPI	GF	1TRD	17567	FLYING TRIANGLE SLUSHER	4.50000	04/24/14	262,500.00	262,500.00	262,500.00
SPI	GF	1TRD	17795	FLYING TRIANGLE 1ST	5.50000	05/01/14	71,657.74	71,657.74	71,657.74
		1TRD Total					1,737,539.01	1,737,539.01	1,737,539.01
SPI	GF	2TRD	2538	ABALONE COVE LOAN	6.82500	12/01/04	11,465.02	11,465.02	11,465.02
		2TRD Total					11,465.02	11,465.02	11,465.02
SPI	GF	LTBD	7563	CI BOND 2608	7.00000	01/02/05	81,615.54	81,615.54	83,826.50
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND	5.00000	09/02/21	5,455,000.00	5,455,000.00	5,455,000.00
		LTBD Total					5,536,615.54	5,536,615.54	5,538,826.50
	GF Total						7,285,619.57	7,285,619.57	7,287,830.53
SPI	LAUSDK	FFCB	55846	FFCB	2.37500	10/01/04	50,000,000.00	50,226,267.61	50,265,625.00
SPI	LAUSDK	FFCB	55847	FFCB	2.37500	10/01/04	36,308,000.00	36,467,709.81	36,500,886.25
		FFCB Total					86,308,000.00	86,693,977.42	86,766,511.25
SPI	LAUSDK	FHLB	55734	FHLB	1.87500	02/15/05	50,000,000.00	50,108,750.00	50,156,250.00
SPI	LAUSDK	FHLB	55735	FHLB	1.87500	02/15/05	33,230,000.00	33,302,275.25	33,333,843.75

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SPI	LAUSDK	FHLB	55736	FHLB	1.87500	02/15/05	10,000,000.00	10,020,976.12	10,031,250.00
SPI	LAUSDK	FHLB	55739	FHLB	1.62500	04/15/05	48,400,000.00	48,409,201.65	48,400,000.00
SPI	LAUSDK	FHLB	55740	FHLB	1.62500	04/15/05	34,700,000.00	34,705,654.61	34,700,000.00
FHLB Total							176,330,000.00	176,546,857.63	176,621,343.75
SPI	LAUSDK	FHLM	55737	FHLMC	1.87500	01/15/05	43,000,000.00	43,104,337.83	43,134,375.00
SPI	LAUSDK	FHLM	55738	FHLMC	1.87500	01/15/05	50,000,000.00	50,121,323.05	50,156,250.00
SPI	LAUSDK	FHLM	55800	FHLMC	3.25000	11/15/04	50,000,000.00	50,496,928.57	50,531,250.00
SPI	LAUSDK	FHLM	55803	FHLMC	3.25000	11/15/04	39,500,000.00	39,892,573.57	39,919,687.50
SPI	LAUSDK	FHLM	55806	FHLMC	3.25000	05/20/04	21,450,000.00	21,472,037.54	21,471,879.00
FHLM Total							203,950,000.00	205,087,200.56	205,213,441.50
SPI	LAUSDK	FNMA	55773	FNMA	1.87500	12/15/04	50,000,000.00	50,106,042.84	50,171,875.00
SPI	LAUSDK	FNMA	55774	FNMA	1.87500	12/15/04	40,300,000.00	40,385,470.53	40,438,531.25
SPI	LAUSDK	FNMA	55811	FNMA	3.00000	06/15/04	50,000,000.00	50,105,633.37	50,109,375.00
SPI	LAUSDK	FNMA	55812	FNMA	3.00000	06/15/04	17,000,000.00	17,035,915.35	17,037,187.50
FNMA Total							157,300,000.00	157,633,062.09	157,756,968.75
SPI	LAUSDK	NOTE	55776	USTN	1.50000	02/28/05	43,500,000.00	43,512,800.47	43,513,593.75
SPI	LAUSDK	NOTE	55877	USTN	2.12500	08/31/04	50,000,000.00	50,153,529.45	50,171,875.00
SPI	LAUSDK	NOTE	55878	USTN	2.12500	08/31/04	37,300,000.00	37,414,532.97	37,428,218.75
SPI	LAUSDK	NOTE	55881	USTN	2.25000	07/31/04	50,000,000.00	50,132,422.65	50,156,250.00
SPI	LAUSDK	NOTE	55882	USTN	2.25000	07/31/04	37,000,000.00	37,097,992.76	37,115,625.00
SPI	LAUSDK	NOTE	55883	USTN	3.25000	05/31/04	8,100,000.00	8,113,971.65	8,115,187.50
NOTE Total							225,900,000.00	226,425,249.95	226,500,750.00
SPI	LAUSDK	SLMA	55775	SLMA	2.00000	03/15/05	50,000,000.00	50,171,909.34	50,187,500.00
SPI	LAUSDK	SLMA	55798	SLMA	3.37500	07/15/04	50,000,000.00	50,211,688.64	50,234,375.00
SPI	LAUSDK	SLMA	55799	SLMA	3.37500	07/15/04	36,500,000.00	36,654,532.71	36,671,093.75
SLMA Total							136,500,000.00	137,038,130.69	137,092,968.75
LAUSDK Total							986,288,000.00	989,424,478.34	989,951,984.00
SPI	MAST	BOND	10524	UST BOND	10.37500	11/15/12	75,000.00	74,055.21	92,976.56
SPI	MAST	BOND	18810	UST BOND	7.25000	05/15/16	85,000.00	87,597.94	103,567.19
BOND Total							160,000.00	161,653.15	196,543.75
MAST Total							160,000.00	161,653.15	196,543.75
SPI	SANIT	FFCB	59996	FFCB (CALLABLE)	4.00000	01/05/09	165,000.00	164,845.57	164,793.75
FFCB Total							165,000.00	164,845.57	164,793.75
SPI	SANIT	FHLB	52120	FHLB (CALLABLE)	5.08000	06/04/07	160,000.00	160,714.56	160,500.00

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SPI	SANIT	FHLB	58460	FHLB (CALLABLE)	4.15000	09/09/08	365,000.00	365,000.00	367,509.38
		FHLB Total					525,000.00	525,714.56	528,009.38
SPI	SANIT	FNMA	43412	FNMA	7.12500	02/15/05	260,000.00	259,344.14	271,375.00
SPI	SANIT	FNMA	56407	FNMA (CALLABLE)	3.71000	04/30/08	12,000.00	12,000.00	12,003.75
SPI	SANIT	FNMA	58039	FNMA (CALLABLE)	3.57000	08/06/08	272,000.00	272,000.00	270,045.00
SPI	SANIT	FNMA	58661	FNMA (CALLABLE)	4.45000	09/30/08	228,000.00	228,000.00	230,565.00
SPI	SANIT	FNMA	59555	FNMA (CALLABLE)	4.06000	12/16/08	7,000.00	7,000.00	7,024.06
SPI	SANIT	FNMA	59962	FNMA (CALLABLE)	4.04000	01/20/09	656,000.00	656,000.00	657,435.00
SPI	SANIT	FNMA	59998	FNMA (CALLABLE)	4.10000	01/20/09	640,000.00	640,000.00	642,600.00
		FNMA Total					2,075,000.00	2,074,344.14	2,091,047.81
SPI	SANIT	NOTE	48628	USTN	6.50000	08/15/05	111,000.00	113,549.67	117,555.94
SPI	SANIT	NOTE	49241	USTN	4.62500	05/15/06	162,000.00	164,657.72	169,290.00
SPI	SANIT	NOTE	50261	USTN	3.50000	11/15/06	96,000.00	93,935.46	98,010.00
SPI	SANIT	NOTE	52121	USTN	4.37500	05/15/07	127,000.00	127,502.10	132,437.19
SPI	SANIT	NOTE	54206	USTN	7.00000	07/15/06	129,000.00	140,874.21	141,496.88
SPI	SANIT	NOTE	54207	USTN	5.75000	11/15/05	148,000.00	155,602.49	156,325.00
SPI	SANIT	NOTE	54208	USTN	3.25000	08/15/07	129,000.00	130,201.36	130,088.44
SPI	SANIT	NOTE	54304	USTN	5.87500	11/15/04	221,000.00	225,727.35	226,386.88
SPI	SANIT	NOTE	54317	USTN	3.50000	11/15/06	228,000.00	233,231.30	232,773.75
SPI	SANIT	NOTE	57736	USTN	2.87500	06/30/04	78,000.00	78,245.07	78,243.75
SPI	SANIT	NOTE	57737	USTN	2.12500	08/31/04	114,000.00	114,427.58	114,391.88
SPI	SANIT	NOTE	57738	USTN	2.00000	11/30/04	110,000.00	110,580.99	110,481.25
SPI	SANIT	NOTE	57739	USTN	1.62500	03/31/05	72,000.00	72,303.40	72,067.50
SPI	SANIT	NOTE	57740	USTN	6.25000	02/15/07	157,000.00	175,606.49	171,571.56
SPI	SANIT	NOTE	57741	USTN	4.37500	05/15/07	162,000.00	173,533.28	168,935.63
SPI	SANIT	NOTE	57742	USTN	3.00000	11/15/07	144,000.00	148,283.11	143,640.00
SPI	SANIT	NOTE	57743	USTN	3.00000	02/15/08	107,000.00	110,073.74	106,230.94
SPI	SANIT	NOTE	57744	USTN	2.62500	05/15/08	107,000.00	108,422.97	104,224.69
SPI	SANIT	NOTE	57745	USTN	1.25000	05/31/05	72,000.00	72,025.21	71,685.00
SPI	SANIT	NOTE	57746	USTN	1.12500	06/30/05	97,000.00	96,808.82	96,333.13
SPI	SANIT	NOTE	57747	USTN	5.75000	11/15/05	87,000.00	92,750.92	91,893.75
SPI	SANIT	NOTE	57748	USTN	5.62500	02/15/06	110,000.00	118,119.62	116,634.38
SPI	SANIT	NOTE	57749	USTN	2.00000	05/15/06	121,000.00	122,147.72	120,205.94
SPI	SANIT	NOTE	57750	USTN	7.00000	07/15/06	165,000.00	184,022.86	180,984.38
SPI	SANIT	NOTE	57751	USTN	3.50000	11/15/06	183,000.00	190,973.36	186,831.56
SPI	SANIT	NOTE	57752	USTN	3.25000	08/15/07	143,000.00	148,541.01	144,206.56
SPI	SANIT	NOTE	57773	USTN	1.12500	06/30/05	111,000.00	110,761.91	110,236.88
SPI	SANIT	NOTE	60932	USTN	1.50000	03/31/06	272,000.00	271,450.61	268,175.00
		NOTE Total					3,763,000.00	3,884,360.33	3,861,337.86
		SANIT Total					6,528,000.00	6,649,264.60	6,645,188.80

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SPI	SCAQM	CTDQ	27969	S OF C LAIF	0.00000	12/31/04	2,148,550.46	2,148,550.46	2,148,550.46
SPI	SCAQM	CTDQ	28730	S OF C LAIF	0.00000	12/31/04	141,252.84	141,252.84	141,252.84
SPI	SCAQM	CTDQ	29584	S OF C LAIF	0.00000	12/31/04	274,110.95	274,110.95	274,110.95
SPI	SCAQM	CTDQ	30644	S OF C LAIF	0.00000	12/31/04	272,689.71	272,689.71	272,689.71
SPI	SCAQM	CTDQ	31540	S OF C LAIF	0.00000	12/31/04	275,823.70	275,823.70	275,823.70
SPI	SCAQM	CTDQ	32360	S OF C LAIF	0.00000	12/31/04	277,370.57	277,370.57	277,370.57
SPI	SCAQM	CTDQ	33313	S OF C LAIF	0.00000	12/31/04	269,070.75	269,070.75	269,070.75
SPI	SCAQM	CTDQ	34065	S OF C LAIF	0.00000	12/31/04	276,868.88	276,868.88	276,868.88
SPI	SCAQM	CTDQ	34956	S OF C LAIF	0.00000	12/31/04	280,284.81	280,284.81	280,284.81
SPI	SCAQM	CTDQ	35632	S OF C LAIF	0.00000	12/31/04	283,977.33	283,977.33	283,977.33
SPI	SCAQM	CTDQ	36440	S OF C LAIF	0.00000	12/31/04	275,858.99	275,858.99	275,858.99
SPI	SCAQM	CTDQ	37297	S OF C LAIF	0.00000	12/31/04	278,589.62	278,589.62	278,589.62
SPI	SCAQM	CTDQ	38232	S OF C LAIF	0.00000	12/31/04	284,655.28	284,655.28	284,655.28
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12/31/04	4,998,000.00	4,998,000.00	4,998,000.00
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12/31/04	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12/31/04	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12/31/04	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12/31/04	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12/31/04	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12/31/04	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12/31/04	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12/31/04	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12/31/04	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12/31/04	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12/31/04	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12/31/04	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12/31/04	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12/31/04	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12/31/04	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12/31/04	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12/31/04	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12/31/04	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12/31/04	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12/31/04	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12/31/04	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.00000	12/31/04	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0.00000	12/31/04	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0.00000	12/31/04	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0.00000	12/31/04	144,533.84	144,533.84	144,533.84
CTDQ Total							39,595,159.90	39,595,159.90	39,595,159.90
SCAQM Total							39,595,159.90	39,595,159.90	39,595,159.90

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SPI	SCP61	FHLB	60904	FHLB (CALLABLE)	2.16000	10/13/06	3,000,000.00	3,000,000.00	2,955,000.00
		FHLB Total					3,000,000.00	3,000,000.00	2,955,000.00
	SCP61 Total						3,000,000.00	3,000,000.00	2,955,000.00
SPI	SCP6F	FHLB	60906	FHLB (CALLABLE)	2.16000	10/13/06	3,000,000.00	3,000,000.00	2,955,000.00
		FHLB Total					3,000,000.00	3,000,000.00	2,955,000.00
	SCP6F Total						3,000,000.00	3,000,000.00	2,955,000.00
SPI	SCU5F	FHLB	60905	FHLB (CALLABLE)	2.16000	10/13/06	3,000,000.00	3,000,000.00	2,955,000.00
		FHLB Total					3,000,000.00	3,000,000.00	2,955,000.00
	SCU5F Total						3,000,000.00	3,000,000.00	2,955,000.00
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12/31/04	7,000,000.00	7,000,000.00	7,000,000.00
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12/31/04	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12/31/04	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12/31/04	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12/31/04	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12/31/04	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12/31/04	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12/31/04	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12/31/04	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12/31/04	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12/31/04	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12/31/04	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12/31/04	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12/31/04	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12/31/04	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12/31/04	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12/31/04	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12/31/04	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12/31/04	132,118.17	132,118.17	132,118.17
SPI	SLIM	CTDQ	38537	S OF C LAIF	0.00000	12/31/04	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.00000	12/31/04	132,458.88	132,458.88	132,458.88
SPI	SLIM	CTDQ	40072	S OF C LAIF	0.00000	12/31/04	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.00000	12/31/04	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416	S OF C LAIF	0.00000	12/31/04	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.00000	12/31/04	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.00000	12/31/04	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.00000	12/31/04	152,132.72	152,132.72	152,132.72

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SPI	SLIM	CTDQ	45086	S OF C LAIF	0.00000	12/31/04	164,017.17	164,017.17	164,017.17
SPI	SLIM	CTDQ	46123	S OF C LAIF	0.00000	12/31/04	167,897.97	167,897.97	167,897.97
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.00000	12/31/04	157,924.35	157,924.35	157,924.35
SPI	SLIM	CTDQ	48499	S OF C LAIF	0.00000	12/31/04	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12/31/04	120,525.01	120,525.01	120,525.01
SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12/31/04	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12/31/04	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12/31/04	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12/31/04	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12/31/04	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0.00000	12/31/04	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0.00000	12/31/04	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0.00000	12/31/04	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0.00000	12/31/04	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0.00000	12/31/04	41,814.26	41,814.26	41,814.26
CTDQ Total							11,455,050.76	11,455,050.76	11,455,050.76
SLIM Total							11,455,050.76	11,455,050.76	11,455,050.76
SPI	SSTF	BOND	40242	USTBOND	11.25000	02/15/15	225,000.00	229,455.24	350,859.38
BOND Total							225,000.00	229,455.24	350,859.38
SSTF Total							225,000.00	229,455.24	350,859.38
SPI	WASIA	CTDQ	22460	S OF C LAIF	0.00000	12/31/04	7,000,000.00	7,000,000.00	7,000,000.00
SPI	WASIA	CTDQ	23844	S OF C LAIF	0.00000	12/31/04	73,432.18	73,432.18	73,432.18
SPI	WASIA	CTDQ	24460	S OF C LAIF	0.00000	12/31/04	88,299.86	88,299.86	88,299.86
SPI	WASIA	CTDQ	25245	S OF C LAIF	0.00000	12/31/04	96,741.95	96,741.95	96,741.95
SPI	WASIA	CTDQ	26250	S OF C LAIF	0.00000	12/31/04	102,900.92	102,900.92	102,900.92
SPI	WASIA	CTDQ	26945	S OF C LAIF	0.00000	12/31/04	109,496.42	109,496.42	109,496.42
SPI	WASIA	CTDQ	28143	S OF C LAIF	0.00000	12/31/04	110,444.50	110,444.50	110,444.50
SPI	WASIA	CTDQ	28732	S OF C LAIF	0.00000	12/31/04	109,642.78	109,642.78	109,642.78
SPI	WASIA	CTDQ	29586	S OF C LAIF	0.00000	12/31/04	107,242.35	107,242.35	107,242.35
SPI	WASIA	CTDQ	30647	S OF C LAIF	0.00000	12/31/04	106,776.50	106,776.50	106,776.50
SPI	WASIA	CTDQ	31539	S OF C LAIF	0.00000	12/31/04	110,800.43	110,800.43	110,800.43
SPI	WASIA	CTDQ	32361	S OF C LAIF	0.00000	12/31/04	112,429.36	112,429.36	112,429.36
SPI	WASIA	CTDQ	33315	S OF C LAIF	0.00000	12/31/04	111,250.16	111,250.16	111,250.16
SPI	WASIA	CTDQ	34059	S OF C LAIF	0.00000	12/31/04	115,396.80	115,396.80	115,396.80
SPI	WASIA	CTDQ	34957	S OF C LAIF	0.00000	12/31/04	119,331.99	119,331.99	119,331.99
SPI	WASIA	CTDQ	35633	S OF C LAIF	0.00000	12/31/04	121,662.01	121,662.01	121,662.01
SPI	WASIA	CTDQ	36439	S OF C LAIF	0.00000	12/31/04	120,560.95	120,560.95	120,560.95
SPI	WASIA	CTDQ	37287	S OF C LAIF	0.00000	12/31/04	122,793.41	122,793.41	122,793.41

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of April 30, 2004
Fund: Special Purpose Investments
Attachment X

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	38231	S OF C LAIF	0.00000	12/31/04	125,464.71	125,464.71	125,464.71
SPI	WASIA	CTDQ	38988	S OF C LAIF	0.00000	12/31/04	123,110.08	123,110.08	123,110.08
SPI	WASIA	CTDQ	39857	S OF C LAIF	0.00000	12/31/04	116,122.07	116,122.07	116,122.07
SPI	WASIA	CTDQ	40652	S OF C LAIF	0.00000	12/31/04	116,409.22	116,409.22	116,409.22
SPI	WASIA	CTDQ	41374	S OF C LAIF	0.00000	12/31/04	121,913.10	121,913.10	121,913.10
SPI	WASIA	CTDQ	42151	S OF C LAIF	0.00000	12/31/04	130,096.85	130,096.85	130,096.85
SPI	WASIA	CTDQ	43228	S OF C LAIF	0.00000	12/31/04	137,722.35	137,722.35	137,722.35
SPI	WASIA	CTDQ	44236	S OF C LAIF	0.00000	12/31/04	148,814.38	148,814.38	148,814.38
SPI	WASIA	CTDQ	45087	S OF C LAIF	0.00000	12/31/04	160,439.61	160,439.61	160,439.61
SPI	WASIA	CTDQ	46124	S OF C LAIF	0.00000	12/31/04	164,235.76	164,235.76	164,235.76
SPI	WASIA	CTDQ	47346	S OF C LAIF	0.00000	12/31/04	154,479.69	154,479.69	154,479.69
SPI	WASIA	CTDQ	48500	S OF C LAIF	0.00000	12/31/04	136,806.32	136,806.32	136,806.32
SPI	WASIA	CTDQ	49797	S OF C LAIF	0.00000	12/31/04	117,896.11	117,896.11	117,896.11
SPI	WASIA	CTDQ	50782	S OF C LAIF	0.00000	12/31/04	93,828.22	93,828.22	93,828.22
SPI	WASIA	CTDQ	51468	S OF C LAIF	0.00000	12/31/04	77,816.21	77,816.21	77,816.21
SPI	WASIA	CTDQ	52669	S OF C LAIF	0.00000	12/31/04	73,638.02	73,638.02	73,638.02
SPI	WASIA	CTDQ	53919	S OF C LAIF	0.00000	12/31/04	71,712.31	71,712.31	71,712.31
SPI	WASIA	CTDQ	55075	S OF C LAIF	0.00000	12/31/04	63,529.28	63,529.28	63,529.28
SPI	WASIA	CTDQ	56614	S OF C LAIF	0.00000	12/31/04	53,439.15	53,439.15	53,439.15
SPI	WASIA	CTDQ	58054	S OF C LAIF	0.00000	12/31/04	48,548.65	48,548.65	48,548.65
SPI	WASIA	CTDQ	59107	S OF C LAIF	0.00000	12/31/04	45,394.14	45,394.14	45,394.14
SPI	WASIA	CTDQ	60184	S OF C LAIF	0.00000	12/31/04	43,670.82	43,670.82	43,670.82
SPI	WASIA	CTDQ	61112	S OF C LAIF	0.00000	12/31/04	40,902.21	40,902.21	40,902.21
CTDQ Total							11,205,191.83	11,205,191.83	11,205,191.83
WASIA Total							11,205,191.83	11,205,191.83	11,205,191.83
SPI Total							1,074,992,022.06	1,078,247,428.04	1,078,857,465.83
SPI Historical Cost							<u>1,088,510,700.33</u>		

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 04/30/04
TRUSTEE: BANKERS TRUST CORP.
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
07/02/97	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM	<u>\$5,455,659.68</u>
	BANKERS TRUST CORP. - TRUSTEE TOTAL	<u><u>\$5,455,659.68</u></u> (1)

NOTE:

- (1) March 31, 2004
- (2) February 29, 2004
- (3) January 31, 2004
- (4) December 31, 2003
- (5) August 31, 2003
- (6) May 31, 2003

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 04/30/04
 TRUSTEE: BNY WESTERN TRUST
 ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
12/11/85	ANDERSON GALLERY & JAPANESE PAV. MUSEUM	\$1,927,135.80
12/11/96	CFD #2/CI 2656-M SERIES A & B	1,308,417.15
	FLOOD CONTROL REFUNDING SER 2003A	2,491.84
	HIGH DESERT HOSPITAL	0.00
05/15/93	LANCASTER FIRE DEPARTMENT	1,907,020.60
12/09/99	LANCASTER LIBRARY	266,101.91
05/01/93	LANCASTER SHERIFF	1,973,530.70
08/01/93	LOS ANGELES COUNTY FLOOD CONTROL REFUNDING	0.00
12/11/86	LOS ANGELES COUNTY PENSION OBLIGATION CERTIF.	2,791,916.56
05/01/96	LOS ANGELES COUNTY PENSION OBLIGATION REFUNDING	49,966,455.22
10/15/96	MULTIPLE CAP V SER A	5,833,699.56
06/03/97	MULTIPLE CAP V SER B	10,697,261.12
04/01/00	MULTIPLE CAP VI SER A	12,865,024.89
08/13/87	PITCHESS RANCHO CO-GENERATION PROJECT	0.00
02/01/87	PUBLIC PROPERTIES 1987 (LACERA)	27,679,215.82
11/01/00	LAC-CAL 2000, SER A	911,347.89
	C.I. 2658M	304,479.02
BNY WESTERN TRUST - TRUSTEE SUBTOTAL		\$118,434,098.08 (1)

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 04/30/04
TRUSTEE: BNY WESTERN TRUST
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
	L.A. COUNTY SCHOOLS PFP 1998 SER B	1,137.05
	ROSEMEAD ELEM SD COP 1996	194,208.25
	LACOE PROJ AND LEASE PYMT FD	258,364.25
	LACCD 2003 SER A, B & C INT FD	<u>0.00</u>
	BNY WESTERN TRUST - SCHOOLS SUBTOTAL	<u>453,709.55</u>
	BNY WESTERN TRUST - TRUSTEE TOTAL	<u><u>\$118,887,807.63</u></u>

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 04/30/04
 TRUSTEE: U.S. BANK
 ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
11/01/00	ANTELOPE VALLEY COURTHOUSE 2000 COP SERIES A	\$18,715,662.44
12/01/98	DISNEY PROJECT (Partial Refund), 1998	5,921,331.96
02/09/93	DISNEY PROJECT, 1993	10,791,792.93
	LAC-CAL 2002, SER A	1,006,651.64
07/01/93	MARINA DEL REY FINANCING, SERIES A	26,378,325.84
11/01/97	MASTER REFUNDING 1997, SERIES A	20,541,322.66
12/09/92	MASTER REFUNDING PROJECT, 1992	12,150,466.67
	MASTER REFUNDING 2002, SERIES A	3,025,445.22
12/01/93	MULTIPLE CAPITAL FACILITIES PROJECT IV	29,364,863.42
12/11/96	COMMUNITY FACILITIES DIST. NO. 2	1,063,807.81
	COMMUNITY FACILITIES DIST. NO. 3	12,156,685.30
05/19/94	COMMUNITY FACILITIES DIST. NO. 5	10,806,174.58
	ENERGY SAVING EQUIPMENT PROJECT 1995	0.00
08/01/96	MASTER REFUNDING PROJECT 1996 SER A & B	97,641,157.83
1994	PENSION OBLIGATION BONDS 1994 SER A, C & D	218,676,111.84
11/19/97	REGIONAL PARK & OPEN SPACE DIST AUTHORITY FUNDS	136,939,913.82
	U.S. BANK TRUST - TRUSTEE TOTAL	<u>\$605,179,713.96 (1)</u>

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 04/30/04
 TRUSTEE: U.S. BANK
 ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
	ABC USD 1997 SER B	\$0.00
	ABC USD 2003 GO REF SER A	18,283,305.98
	ACTON AGUA DULCE 1999A COP	181,058.62
	ARCADIA USD 1993A GOB	0.00
	ALHAMBRA CITY ELEM 1999A GOB	0.00
	AZUSA USD 2002 SER A	0.00
	CENTINELA VALLEY UNION HSD GOB 2000 A&B	19,423,849.67 (2)
	CENTINELA VALLEY UNION SD GOB 2002 A	0.00
	CULVER CITY SD ELEC96 SER 1999	0.00
	DOWNEY USD GOB 96 SER A	1.00
	DOWNEY USD GOB 96 SER D	0.00
	DUARTE USD 1998 SER B & C	0.00
	INGLEWOOD USD 2000 COP SER B	5.91
	L.A. COUNTY SCHOOLS PFP 1999 COP SER A	376.58
	L.A. COUNTY SCHOOLS PFP 2000 COP SER A	929,389.47
	L.A. COUNTY SCHOOLS PFP 2000 COP SER C	0.09 (2)
	LANCASTER SD ELEC 1999 SER A	0.00
	LAS VIRGENES USD ELEC 1997 SER A, B AND D	14,827,297.57
	U.S. BANK SCHOOLS - SUB TOTAL	\$53,645,284.89

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 04/30/04
 TRUSTEE: U.S. BANK
 ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
	LITTLE LAKE SD 1993	0.00 (2)
	LITTLE LAKE SD 2000 SER A	0.00
	LITTLE LAKE SD 2002 SER B	0.00
	LONG BEACH COP 1992 SER A 1997	0.00 (6)
	LONG BEACH USD GOB ELEC 1999 SER A & B	0.00
	PASADENA CCD 1993 SERIES A	0.00 (1)
	PASADENA USD ELEC 1997 SER B	0.00
	PASADENA CCD GOB ELEC 2002 SER A	258,641.16 (4)
	POMONA USD GOB 2000 SER A	0.00
	POMONA USD 1991	0.00
	POMONA USD GOB SER A,B,C,D 1998	23,527,128.16
	POOLED CAP. PROJ. LOCAL AGENCIES 1997 SER A	0.00
	POOLED CAP. PROJ. LYNWOOD 1997 SER C	15.86
	POOLED CAP. PROJ. MONTEBELLO 1998 SER A	8.04
	POOLED TRAN 2000-2001COST OF DELIVERY	0.00
	U.S. BANK SCHOOLS - SUB TOTAL	\$23,785,793.22

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 04/30/04
TRUSTEE: U.S. BANK
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
	SANTA CLARITA CCD GOB ELEC 2001 SER 2002	0.00
	SANTA MONICA/MALIBU USD SER 1999	0.00
	SANTA MONICA/MALIBU USD SER 2001	0.00 (2)
	SANTA MONICA COMMUNITY COLLEGE 1992A	0.00 (3)
	SANTA MONICA COMMUNITY COLLEGE 2002 SER A	0.00
	SAUGUS UNION HSD 1993A GOB	0.00
	SOUTH PASADENA USD ELEC 1995 SER C	0.00
	SUPERINTENDENT OF SCHOOLS 1998 SER A	0.00
	WALNUT VALLEY USD GOB 2000 SER A	0.00
	WEST COVINA 2000 GOB SER A, B & C	19,738,381.49 (5)
	WEST COVINA GOB REFUNDING SER A	0.00
	WHITTIER CITY SD GOB 2000 ELEC SER B & C	0.00
	WHITTIER UNION HSD ELEC 1999 SER A	0.00
	WISEBURN SD ELEC 1997 SER 1999 A	0.00
	U.S. BANK SCHOOLS - SUB TOTAL	\$19,738,381.49
	U.S. BANK SCHOOLS - TOTAL	\$97,169,459.60

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 04/30/04
TRUSTEE: GREAT WEST LIFE
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
HORIZONS - DEFERRED COMPENSATION & THRIFT ACCOUNT		
	Artisan Mid Cap Fund	\$29,957,730.24
	Washington Mutual Bank Fund	64,852,651.03
	Los Angeles County Stable Income Fund	1,480,607,585.89
	Los Angeles County Investment Fund	5,486,283.74
	Small Cap Equity Managed by Brandywine	225,594,575.27
	Capital Guardian International (NON US)	11,957,225.48
	Delaware International Equity Fund	61,092,416.03
	DIA Medium Size Company fund	365,741,701.59
	Pre-Assembled Portfolio A	27,508,403.00
	Pre-Assembled Portfolio B	15,623,724.42
	Pre-Assembled Portfolio C	36,130,618.00
	Pre-Assembled Portfolio D	151,076,983.51
	Pre-Assembled Portfolio E	70,094,959.13
	State Street S & P 500 Flagship Series C	467,985,421.72
	Pimco High Yield Fund-Institutional	26,997,121.16
		<u>\$3,040,707,400.21</u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 04/30/04
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
	LOS ANGELES COMMUNITY COLLEGE (LACC)	78,614.05
	SPECIAL SAFEKEEPING (KNOX-KEENE)	303,519.73
	SPECIAL SAFEKEEPING II (PHILIP MORRIS)	<u>201,710,400.89</u>
	TREASURER TOTAL	<u><u>202,092,534.67</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 04/30/04
MANAGER: PUBLIC FINANCIAL MANAGEMENT
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
ALLIANCE OF SCHOOLS COOPERATIVE INSURANCE PROGRAM		
	INVESTMENTS	\$70,330,000.00
	CASH AND EQUIVALENTS	<u>6,050.02</u>
	PFM - TRUSTEE TOTAL	<u><u>\$70,336,050.02</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 04/30/04
MANAGER: TCW
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
LOS ANGELES UNIFIED SCHOOL DISTRICT - Annuity Reserve Fund		
	INVESTMENTS	\$0.00
	CASH EQUIVALENTS	<u>2,106,410.37</u>
	TCW - TOTAL MANAGED FUNDS	<u><u>\$2,106,410.37</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 04/30/04
TRUSTEE: UNION BANK
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
	LAC-CAL 1998, SERIES B	939,227.11 (1)
	LAC-CAL 2001, SERIES A	1,020,272.99 (1)
	EAST WHITTIER CITY SD 1997 SER A	<u>1.00</u>
		<u><u>\$1,959,501.10</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 04/30/04
TRUSTEE: WELLS FARGO BANK
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
01/27/93	CONCERT HALL GIFT ASSIGNMENT	\$4,723,422.42
11/01/99	LAC-CAL 1999, SERIES A	<u>1,018,209.86</u>
	WELLS FARGO BANK - TRUSTEE TOTAL	<u><u>\$5,741,632.28</u></u> (1)

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 04/30/04
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<u>CORPORATE AND AGENCY ISSUED-</u>						
CDFM -						
57864	CHASE MAN BK USA FRN CD	1.06	07/07/04	50,000,000.00	50,000,000.00	Coupon rate=1-month US\$LIBOR -4bp. Cert of Deposit.
57865	CHASE MAN BK USA FRN CD	1.06	07/07/04	35,000,000.00	35,000,000.00	Coupon rate=1-month US\$LIBOR -4bp. Cert of Deposit.
CDFM Totals:				85,000,000.00	85,000,000.00	
CNFM -						
51159	GECC FRN	1.30	03/15/05	25,000,000.00	25,002,233.88	Cpn rate=3mo US\$LIBOR +12.5bp. Iss undr globl MTN Prog.Ser A.Short 1st cpn.
CNFM Totals:				25,000,000.00	25,002,233.88	
FRAQ-						
55240	FHLB (CALLABLE)	1.36	08/19/05	50,000,000.00	50,000,000.00	Cpn rate=3mo US\$LIBOR +24bp (Act/360) to 05/04; thereafter 3.25% (30/360).
55521	FHLB (CALLABLE)	1.49	12/14/05	50,000,000.00	50,000,000.00	Cpn rate=3mo US\$LIBOR +37.5bp (Act/360) to 06/04; thereafter 3% (30/360).
FRAQ Totals:				100,000,000.00	100,000,000.00	
FRAQ2-						
52896	FHLB	1.18	08/05/04	50,000,000.00	49,993,433.65	Cpn rate=3mo US\$LIBOR +5bp. Iss'r Opt to flip cpn to 3.75% on 8/5/03. Unsec'd.
59159	FNMA (CALLABLE)	2.02	05/03/06	50,000,000.00	50,000,000.00	Cpn rate=3mo US\$LIBOR +89bp to 11/04; thereafter 3%. Unsec'd. Book entry.
57338	FHLB (CALLABLE)	1.57	06/16/06	50,000,000.00	50,000,000.00	Cpn rate=3mo US\$LIBOR +40bp to 6/04; thereafter 2.27%. Unsec'd. Book-entry.
59282	FNMA (CALLABLE)	2.02	05/19/06	50,000,000.00	50,000,000.00	Cpn rate=3mo US\$LIBOR +90bp to 11/04; thereafter 3%. Unsec'd. Book entry.
60296	FNMA (CALLABLE)	1.52	02/17/06	50,000,000.00	50,000,000.00	Cpn rate=3mo US\$LIBOR +40bp to 02/05; thereafter 2.5%. Unsec'd. Book entry.
FRAQ2 Totals:				250,000,000.00	249,993,433.65	
CORPORATE AND AGENCY ISSUED TOTAL				460,000,000.00	459,995,667.53	
<u>LOS ANGELES COUNTY ISSUED -</u>						
BAN - LACCAL BANS						
54350	LACCAL BANS	4.00	06/30/05	10,000,000.00	10,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
57259	LACCAL BANS	1.51	06/30/05	5,000,000.00	5,000,000.00	
59257	LACCAL BANS	1.51	06/30/06	5,000,000.00	5,000,000.00	
60180	LACCAL BANS	1.46	06/30/06	5,000,000.00	5,000,000.00	
BAN Totals:				25,000,000.00	25,000,000.00	
COP1 - LACCAL MARINA DEL REY SER C						
18535	LACCAL MARINA DEL REY SER C	4.91	08/01/07	15,277,682.84	15,277,682.84	Annual reset based on current 10-year Treasury yield plus 50bp, or 3-month LIBOR plus 50bp with semi-annual payments.
58328	LACCAL MARINA DEL REY SER C	4.91	08/01/07	380.68	380.68	
28344	LACCAL MARINA DEL REY SER C	4.91	08/01/07	318.47	318.47	
28369	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,360.01	1,360.01	
58384	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,022.06	1,022.06	
58425	LACCAL MARINA DEL REY SER C	4.91	08/01/07	357.01	357.01	
58439	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,664.94	1,664.94	
58457	LACCAL MARINA DEL REY SER C	4.91	08/01/07	746.67	746.67	

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 04/30/04
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
58472	LACCAL MARINA DEL REY SER C	4.91	08/01/07	178.24	178.24	
58499	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,789.12	1,789.12	
58522	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,970.18	1,970.18	
58614	LACCAL MARINA DEL REY SER C	4.91	08/01/07	454.39	454.39	
58632	LACCAL MARINA DEL REY SER C	4.91	08/01/07	794.94	794.94	
58667	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,575.60	1,575.60	
58698	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,944.70	1,944.70	
58714	LACCAL MARINA DEL REY SER C	4.91	08/01/07	272.71	272.71	
58731	LACCAL MARINA DEL REY SER C	4.91	08/01/07	305.62	305.62	
58754	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,196.02	1,196.02	
58842	LACCAL MARINA DEL REY SER C	4.91	08/01/07	120.21	120.21	
58860	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,085.02	1,085.02	
58865	LACCAL MARINA DEL REY SER C	4.91	08/01/07	375.68	375.68	
58898	LACCAL MARINA DEL REY SER C	4.91	08/01/07	140.88	140.88	
58916	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,142.82	1,142.82	
58934	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,401.31	1,401.31	
58956	LACCAL MARINA DEL REY SER C	4.91	08/01/07	311.45	311.45	
58990	LACCAL MARINA DEL REY SER C	4.91	08/01/07	289.40	289.40	
59084	LACCAL MARINA DEL REY SER C	4.91	08/01/07	70.88	70.88	
59122	LACCAL MARINA DEL REY SER C	4.91	08/01/07	135.31	135.31	
59143	LACCAL MARINA DEL REY SER C	4.91	08/01/07	56,012.03	56,012.03	
59157	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,274.47	1,274.47	
59215	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,123.79	1,123.79	
59229	LACCAL MARINA DEL REY SER C	4.91	08/01/07	531.68	531.68	
59331	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,213.71	1,213.71	
59370	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,915.76	1,915.76	
59432	LACCAL MARINA DEL REY SER C	4.91	08/01/07	666.92	666.92	
59449	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,002.53	1,002.53	
59473	LACCAL MARINA DEL REY SER C	4.91	08/01/07	168.33	168.33	
59499	LACCAL MARINA DEL REY SER C	4.91	08/01/07	2,730.20	2,730.20	
59500	LACCAL MARINA DEL REY SER C	4.91	08/01/07	2,086.12	2,086.12	
59546	LACCAL MARINA DEL REY SER C	4.91	08/01/07	9,719.68	9,719.68	
59571	LACCAL MARINA DEL REY SER C	4.91	08/01/07	108.40	108.40	
59583	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,205.41	1,205.41	
59594	LACCAL MARINA DEL REY SER C	4.91	08/01/07	130.74	130.74	
59638	LACCAL MARINA DEL REY SER C	4.91	08/01/07	773.10	773.10	
59655	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,494.81	1,494.81	
59660	LACCAL MARINA DEL REY SER C	4.91	08/01/07	212.74	212.74	
59688	LACCAL MARINA DEL REY SER C	4.91	08/01/07	4,000.00	4,000.00	

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 04/30/04
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
59716	LACCAL MARINA DEL REY SER C	4.91	08/01/07	3,881.07	3,881.07	
59743	LACCAL MARINA DEL REY SER C	4.91	08/01/07	461.51	461.51	
59784	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,351.18	1,351.18	
59855	LACCAL MARINA DEL REY SER C	4.91	08/01/07	588.15	588.15	
59893	LACCAL MARINA DEL REY SER C	4.91	08/01/07	4,035.89	4,035.89	
59906	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,947.01	1,947.01	
59926	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,632.46	1,632.46	
59960	LACCAL MARINA DEL REY SER C	4.91	08/01/07	5,566.97	5,566.97	
59994	LACCAL MARINA DEL REY SER C	4.91	08/01/07	498.39	498.39	
60022	LACCAL MARINA DEL REY SER C	4.91	08/01/07	232.14	232.14	
60041	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,119.68	1,119.68	
60049	LACCAL MARINA DEL REY SER C	4.91	08/01/07	2,036.25	2,036.25	
60074	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,074.48	1,074.48	
60087	LACCAL MARINA DEL REY SER C	4.91	08/01/07	509.80	509.80	
60193	LACCAL MARINA DEL REY SER C	4.91	08/01/07	820.69	820.69	
60227	LACCAL MARINA DEL REY SER C	4.91	08/01/07	557.17	557.17	
60235	LACCAL MARINA DEL REY SER C	4.91	08/01/07	320.01	320.01	
60295	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,460.93	1,460.93	
60399	LACCAL MARINA DEL REY SER C	4.91	08/01/07	497.35	497.35	
60431	LACCAL MARINA DEL REY SER C	4.91	08/01/07	534.55	534.55	
60473	LACCAL MARINA DEL REY SER C	4.91	08/01/07	679.76	679.76	
60514	LACCAL MARINA DEL REY SER C	4.91	08/01/07	5,041.30	5,041.30	
60524	LACCAL MARINA DEL REY SER C	4.91	08/01/07	3,828.41	3,828.41	
60541	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,172.29	1,172.29	
60590	LACCAL MARINA DEL REY SER C	4.91	08/01/07	139.62	139.62	
60598	LACCAL MARINA DEL REY SER C	4.91	08/01/07	108.55	108.55	
60658	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,444.31	1,444.31	
60665	LACCAL MARINA DEL REY SER C	4.91	08/01/07	378.71	378.71	
60693	LACCAL MARINA DEL REY SER C	4.91	08/01/07	2,010.52	2,010.52	
60710	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,381.78	1,381.78	
60777	LACCAL MARINA DEL REY SER C	4.91	08/01/07	922.37	922.37	
60818	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,205.60	1,205.60	
60852	LACCAL MARINA DEL REY SER C	4.91	08/01/07	436.62	436.62	
60898	LACCAL MARINA DEL REY SER C	4.91	08/01/07	326.21	326.21	
60931	LACCAL MARINA DEL REY SER C	4.91	08/01/07	965.64	965.64	
60949	LACCAL MARINA DEL REY SER C	4.91	08/01/07	675.89	675.89	
61001	LACCAL MARINA DEL REY SER C	4.91	08/01/07	564.61	564.61	
61016	LACCAL MARINA DEL REY SER C	4.91	08/01/07	280.88	280.88	
61065	LACCAL MARINA DEL REY SER C	4.91	08/01/07	3,658.83	3,658.83	

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 04/30/04
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
61157	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,166.24	1,166.24	
61189	LACCAL MARINA DEL REY SER C	4.91	08/01/07	5,256.08	5,256.08	
61193	LACCAL MARINA DEL REY SER C	4.91	08/01/07	6,966.22	6,966.22	
61240	LACCAL MARINA DEL REY SER C	4.91	08/01/07	482.76	482.76	
61255	LACCAL MARINA DEL REY SER C	4.91	08/01/07	848.33	848.33	
COP1 Totals:				15,454,524.79	15,454,524.79	
LOS ANGELES COUNTY ISSUED TOTAL				40,454,524.79	40,454,524.79	
NTRD - PSI NON-TRADING Total:				500,454,524.79	500,450,192.32	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 04/30/04
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

<u>SEC ID</u>	<u>DESCRIPTION</u>	<u>DRAW DATE</u>	<u>AMOUNT</u>	<u>RATE</u>
54350	LACCAL	11/15/02	10,000,000.00	4.000%
57259	LACCAL	05/30/03	5,000,000.00	1.511%
59257	LACCAL	10/29/03	5,000,000.00	1.511%
60180	LACCAL	01/16/04	<u>5,000,000.00</u>	1.460%
			<u>25,000,000.00</u>	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of April 30, 2004
Attachment XIV

SECURITY TYPE	NON-TRADING			TRADING		
	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	2,737,908,272.49	109.80	DAYS	0.00	0.00	DAYS
EURO CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
BANKERS ACCEPTANCE	0.00	0.00	DAYS	0.00	0.00	DAYS
COMMERCIAL PAPER	4,226,366,690.33	34.55	DAYS	0.00	0.00	DAYS
GOVERNMENTS	4,956,913,270.67	285.21	DAYS	0.00	0.00	DAYS
AGENCIES	4,950,811,167.87	442.32	DAYS	0.00	0.00	DAYS
MUNICIPALS	40,454,524.79	807.33	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	426,109,205.18	196.10	DAYS	0.00	0.00	DAYS
REPURCHASE AGREEMENT	250,000,000.00	3.00	DAYS	0.00	0.00	DAYS
ASSET BACKED	0.00	0.00	DAYS	0.00	0.00	DAYS
OTHER	0.00	0.00	DAYS	0.00	0.00	DAYS
TOTAL	\$17,588,563,131.33	236.93	DAYS	0.00	0.00	DAYS

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of April 30, 2004
Attachment XV

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Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
NTRD							
1 to 30 Days	05/01/04 - 05/30/04	3,572,339,000.00	20.32	20.32	3,571,458,700.33	20.31	20.31
31 to 60 Days	05/31/04 - 06/29/04	2,139,921,000.00	12.17	32.49	2,139,021,362.27	12.16	32.47
61 to 90 Days	06/30/04 - 07/29/04	1,458,507,000.00	8.30	40.79	1,459,184,867.84	8.30	40.77
91 to 120 Days	07/30/04 - 08/28/04	519,000,000.00	2.95	43.74	519,259,937.70	2.95	43.72
121 to 180 days	08/29/04 - 10/27/04	2,023,490,000.00	11.51	55.25	2,025,389,069.50	11.51	55.23
181 to 270 Days	10/28/04 - 01/25/05	1,969,489,000.00	11.20	66.45	1,975,489,269.82	11.23	66.46
271 to 365 Days	01/26/05 - 04/30/05	1,457,400,000.00	8.29	74.74	1,459,688,682.88	8.30	74.76
1 to 1.5 YEARS	05/01/05 - 10/29/05	1,630,105,000.00	9.27	84.01	1,628,956,501.71	9.26	84.02
1.5 to 2 YEARS	10/30/05 - 04/30/06	1,811,340,000.00	10.30	94.31	1,809,822,704.33	10.29	94.31
2 to 3 YEARS	04/30/06 - 04/30/07	984,871,000.00	5.60	99.91	984,421,726.92	5.60	99.91
3 to 4 YEARS	04/30/07 - 04/30/08	15,454,524.79	0.09	100.00	15,454,524.79	0.09	100.00
4 to 5 YEARS	04/30/08 - 04/30/09	415,823.11	0.00	100.00	415,783.24	0.00	100.00
Portfolio Total:		\$17,582,332,347.90			\$17,588,563,131.33		
AST							
5 to 10 YEARS	04/30/09 - 04/30/14	250,000.00	100.00	100.00	246,867.47	100.00	100.00
Portfolio Total:		\$250,000.00			\$246,867.47		
BLPSI							
1 to 30 Days	05/01/04 - 05/30/04	500,000.00	16.70	16.70	499,640.69	16.70	16.70
31 to 60 Days	05/31/04 - 06/29/04	1,000,000.00	33.30	50.00	998,765.61	33.40	50.10
61 to 90 Days	06/30/04 - 07/29/04	1,000,000.00	33.30	83.30	998,176.48	33.30	83.40
121 to 180 Days	08/29/04 - 10/27/04	500,000.00	16.70	100.00	498,104.40	16.60	100.00
Portfolio Total:		\$3,000,000.00			\$2,994,687.18		
GF							
181 to 270 Days	10/28/04 - 01/25/05	93,080.56	1.30	1.30	93,080.56	1.30	1.30
5 to 10 YEARS	04/30/09 - 04/30/14	845,585.36	11.60	12.90	845,585.36	11.60	12.90
10 + YEARS	04/30/14 - 04/30/54	6,346,953.65	87.10	100.00	6,346,953.65	87.10	100.00
Portfolio Total:		\$7,285,619.57			\$7,285,619.57		
LAUSDK							
1 to 30 Days	05/01/04 - 05/30/04	21,450,000.00	2.20	2.20	21,472,037.54	2.20	2.20
31 to 60 Days	05/31/04 - 06/29/04	75,100,000.00	7.60	9.80	75,255,520.37	7.60	9.80
61 to 90 Days	06/30/04 - 07/29/04	86,500,000.00	8.80	18.60	86,866,221.35	8.80	18.60
91 to 120 Days	07/30/04 - 08/28/04	87,000,000.00	8.80	27.40	87,230,415.41	8.80	27.40
121 to 180 Days	08/29/04 - 10/27/04	173,608,000.00	17.60	45.00	174,262,039.84	17.60	45.00

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of April 30, 2004
Attachment XV

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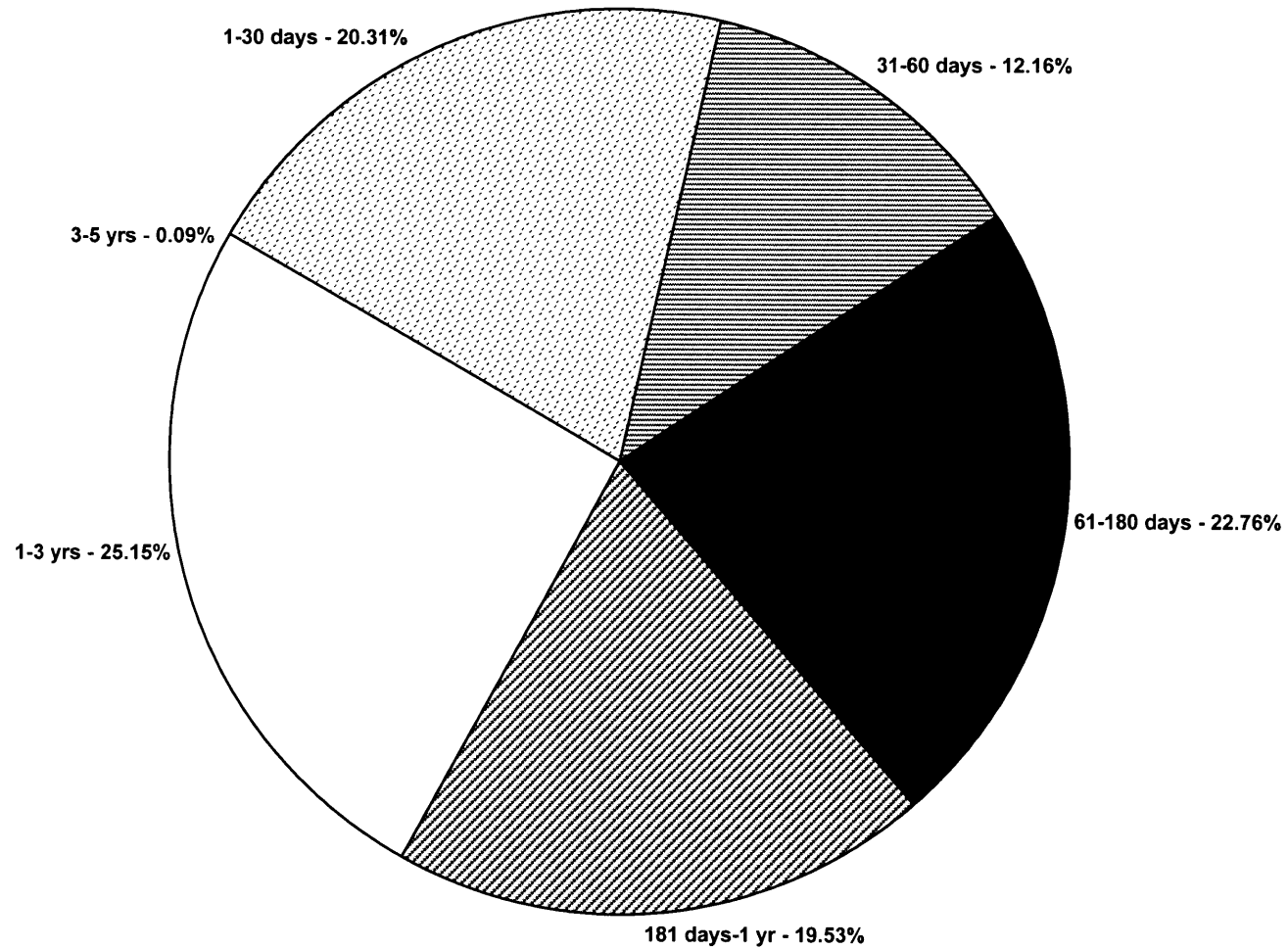
Matuity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
181 to 270 Days	10/28/04 - 01/25/05	272,800,000.00	27.70	72.60	274,106,676.39	27.70	72.70
271 to 365 Days	01/26/05 - 04/30/05	269,830,000.00	27.40	100.00	270,231,567.44	27.30	100.00
Portfolio Total:		\$986,288,000.00			\$989,424,478.34		
MAST							
5 to 10 YEARS	04/30/09 - 04/30/14	75,000.00	46.90	46.90	74,055.21	45.80	45.80
10 + YEARS	04/30/14 - 04/30/54	85,000.00	53.10	100.00	87,597.94	54.20	100.00
Portfolio Total:		\$160,000.00			\$161,653.15		
SANIT							
61 to 90 Days	06/30/04 - 07/29/04	78,000.00	1.20	1.20	78,245.07	1.20	1.20
121 to 180 Days	08/29/04 - 10/27/04	114,000.00	1.70	2.90	114,427.58	1.70	2.90
181 to 270 Days	10/28/04 - 01/25/05	331,000.00	5.10	8.00	336,308.34	5.10	8.00
271 to 365 Days	01/26/05 - 04/30/05	332,000.00	5.10	13.10	331,647.54	5.00	12.90
1 to 1.5 YEARS	05/01/05 - 10/29/05	391,000.00	6.00	19.10	393,145.61	5.90	18.90
1.5 to 2 YEARS	10/30/05 - 04/30/06	617,000.00	9.50	28.50	637,923.64	9.60	28.40
2 to 3 YEARS	04/30/06 - 04/30/07	1,241,000.00	19.00	47.50	1,305,449.12	19.60	48.10
3 to 4 YEARS	04/30/07 - 04/30/08	984,000.00	15.10	62.60	1,010,849.16	15.20	63.30
4 to 5 YEARS	04/30/08 - 04/30/09	2,440,000.00	37.40	100.00	2,441,268.54	36.70	100.00
Portfolio Total:		\$6,528,000.00			\$6,649,264.60		
SCAQM							
181 to 270 Days	10/28/04 - 01/25/05	39,595,159.90	100.00	100.00	39,595,159.90	100.00	100.00
Portfolio Total:		\$39,595,159.90			\$39,595,159.90		
SCP61							
2 to 3 YEARS	04/30/06 - 04/30/07	3,000,000.00	100.00	100.00	3,000,000.00	100.00	100.00
Portfolio Total:		\$3,000,000.00			\$3,000,000.00		
SCP6F							
2 to 3 YEARS	04/30/06 - 04/30/07	3,000,000.00	100.00	100.00	3,000,000.00	100.00	100.00
Portfolio Total:		\$3,000,000.00			\$3,000,000.00		
SCU5F							
2 to 3 YEARS	04/30/06 - 04/30/07	3,000,000.00	100.00	100.00	3,000,000.00	100.00	100.00
Portfolio Total:		\$3,000,000.00			\$3,000,000.00		
SLIM							
181 to 270 Days	10/28/04 - 01/25/05	11,455,050.76	100.00	100.00	11,455,050.76	100.00	100.00
Portfolio Total:		\$11,455,050.76			\$11,455,050.76		

Los Angeles County Treasurer
 Inventory Report - Totals Section
 Maturity Range Grouping
 As of April 30, 2004
 Attachment XV

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Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
SSTF							
10 + YEARS	04/30/14 - 04/30/54	<u>225,000.00</u>	100.00	100.00	<u>229,455.24</u>	100.00	100.00
Portfolio Total:		\$225,000.00			\$229,455.24		
WASIA							
181 to 270 Days	10/28/04 - 01/25/05	<u>11,205,191.83</u>	100.00	100.00	<u>11,205,191.83</u>	100.00	100.00
Portfolio Total:		\$11,205,191.83			\$11,205,191.83		

**LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY MATURITY
AS OF APRIL, 2004
ATTACHMENT XVI**



LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
AS OF 04/30/04
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,595,159.90
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	11,455,050.76
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	<u>11,205,191.83</u>
	LAIF TOTAL	<u><u>\$62,255,402.49</u></u>

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF INVESTMENT DATA A COMPARISON OF MARCH 2004 WITH MARCH 2003 (DOLLARS IN THOUSANDS)

	MARCH 2004	MARCH 2003	CHANGE
Average Daily Portfolio	\$ 52,164,802	\$ 53,823,585	\$ -1,658,783
Accrued Earnings	\$ 65,109	\$ 87,028	-21,919
Effective Yield	1.474	1.904	-0.43
Average Life-Month End (In Days)	159	161	-2
Total Security Transactions			
Amount	\$ 19,758,937	\$ 18,233,046	\$ +1,525,891
Number	426	397	+29
Total Time Deposit Transactions			
Amount	\$ 2,090,700	\$ 2,155,000	\$ -64,300
Number	138	142	-4
Average Workday Investment Activity	\$ 993,165	\$ 1,019,402	\$ -26,237
Prescribed Demand Account Balances			
For Services	\$ 1,337,090	\$ 1,008,445	\$ +328,645
For Uncollected Funds	\$ 136,419	\$ 97,385	+39,034

**PHILIP ANGELIDES
TREASURER
STATE OF CALIFORNIA**

**INVESTMENT DIVISION SELECTED INVESTMENT DATA
ANALYSIS OF THE POOLED MONEY INVESTMENT ACCOUNT PORTFOLIO
(000 OMITTED)**

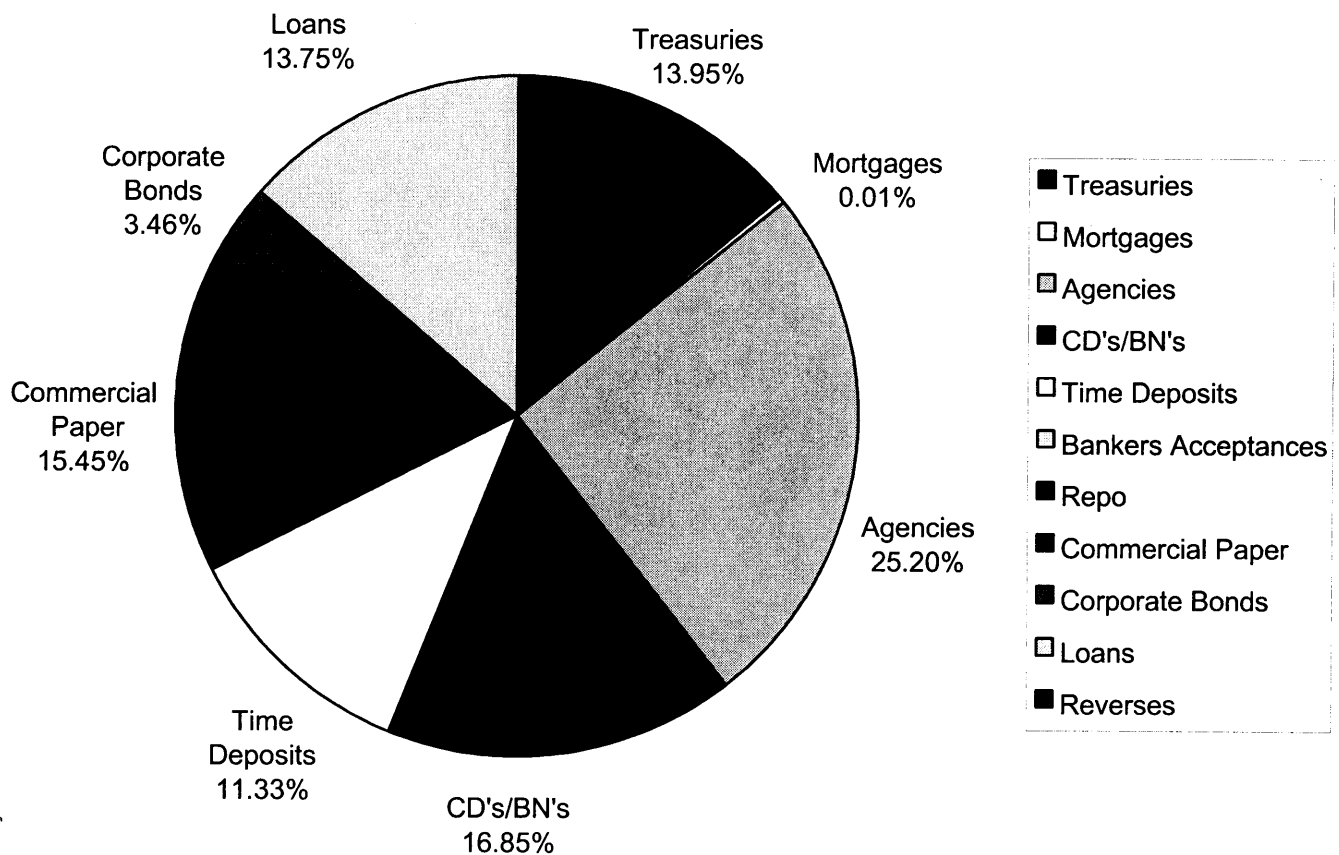
March 31, 2004			
<u>TYPE OF SECURITY</u>	<u>AMOUNT</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	\$ 1,094,783	2.11	-0.11
Bonds	0	0.00	0.00
Notes	6,147,707	11.84	-0.77
Strips	0	0.00	0.00
Total Government	\$ 7,242,490	13.95	-0.88
Federal Agency Coupons	\$ 3,915,362	7.54	+0.29
Certificates of Deposit	7,935,044	15.29	+1.79
Bank Notes	808,635	1.56	-0.13
Bankers' Acceptances	0	0.00	0.00
Repurchases	0	0.00	-0.18
Federal Agency Discount Notes	9,165,817	17.66	+0.33
Time Deposits	5,881,295	11.33	+0.49
GNMAs	492	0.00	0.00
Commercial Paper	8,016,691	15.45	-3.54
FHLMC	3,567	0.01	0.00
Corporate Bonds	1,791,202	3.46	+0.09
Pooled Loans	6,208,431	11.96	+0.90
GF Loans	928,500	1.79	+0.84
Reversed Repurchases	0	0.00	0.00
Total (All Types)	\$ 51,897,526	100.00	

INVESTMENT ACTIVITY

	MARCH 2004		FEBRUARY 2004	
	<u>NUMBER</u>	<u>AMOUNT</u>	<u>NUMBER</u>	<u>AMOUNT</u>
Pooled Money	426	\$ 19,758,937	431	\$ 19,802,686
Other	14	285,852	41	848,339
Time Deposits	138	2,090,700	125	2,315,600
Totals	578	\$ 22,135,489	597	\$ 22,966,625

PMIA Monthly Average Effective Yield	1.474	1.440
Year to Date Yield Last Day of Month	1.564	1.575

**Pooled Money Investment Account
Portfolio Composition
\$51.8 Billion
03/31/04**



POOLED MONEY INVESTMENT ACCOUNT

		a/	a/ MATURITY TRANS		d/				
DATE	TYPE	DESCRIPTION	DATE	YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD	
03/01/04	SALES	c/							
	DISC NOTES	FHLB	03/26/04	1.050	25,000	3	2,140.60	1.064	
	DISC NOTES	FNMA	04/21/04	1.050	25,000	3	2,137.89	1.064	
	DISC NOTES	FNMA	05/26/04	1.050	25,000	3	2,137.89	1.064	
	DISC NOTES	FHLB	05/28/04	1.050	27,323	3	2,333.63	1.064	
03/01/04	REDEMPTIONS								
	BN	WORLD	1.040%	03/01/04	1.060	50,000	76	111,884.18	1.078
	BN	WORLD	1.040%	03/01/04	1.060	50,000	76	111,884.18	1.078
	BN	WORLD	1.040%	03/01/04	1.060	50,000	76	111,884.18	1.078
	BN	WORLD	1.040%	03/01/04	1.060	50,000	76	111,884.18	1.078
	CD	NOVA SCOT	1.070%	03/01/04	1.070	50,000	147	218,458.33	1.088
	CD	NOVA SCOT	1.070%	03/01/04	1.070	50,000	147	218,458.33	1.088
	CP	CITI GLOBAL		03/01/04	1.000	50,000	6	8,333.33	1.016
	CP	CITI GLOBAL		03/01/04	1.000	50,000	6	8,333.33	1.016
	CP	CITI GLOBAL		03/01/04	1.000	50,000	6	8,333.33	1.016
	CP	GE CO		03/01/04	1.000	50,000	6	8,333.33	1.016
	CP	GE CO		03/01/04	1.000	50,000	6	8,333.33	1.016
	CP	GE CO		03/01/04	1.000	50,000	6	8,333.33	1.016
	CP	GE CO		03/01/04	1.000	50,000	6	8,333.33	1.016
	CP	DEERE		03/01/04	1.060	25,000	27	19,875.00	1.079
	CP	CITICORP		03/01/04	1.065	50,000	69	102,062.50	1.085
	CP	CITICORP		03/01/04	1.065	50,000	69	102,062.50	1.085
	CP	CITICORP		03/01/04	1.070	50,000	70	104,027.78	1.090
	CP	CITICORP		03/01/04	1.070	50,000	70	104,027.78	1.090
	CP	CITICORP		03/01/04	1.070	50,000	70	104,027.78	1.090
	CP	CITICORP		03/01/04	1.070	50,000	70	104,027.78	1.090
	CP	GMAC		03/01/04	1.360	30,000	124	140,533.33	1.389
	CP	CITI GLOBAL		03/01/04	1.080	50,000	124	186,000.00	1.102
	CP	CITI GLOBAL		03/01/04	1.080	50,000	124	186,000.00	1.102
	CP	CITI GLOBAL		03/01/04	1.080	50,000	124	186,000.00	1.102
	CP	GMAC		03/01/04	1.360	50,000	124	234,222.22	1.389
	CP	GMAC		03/01/04	1.360	50,000	124	234,222.22	1.389
	CP	GECC		03/01/04	1.100	50,000	125	190,972.22	1.123
	CP	GECC		03/01/04	1.100	50,000	125	190,972.22	1.123
	CP	GMAC		03/01/04	1.340	50,000	139	258,694.44	1.369
	CP	GMAC		03/01/04	1.340	50,000	139	258,694.44	1.369
	CP	GECC		03/01/04	1.070	50,000	151	224,402.78	1.093
	CP	GECC		03/01/04	1.070	50,000	151	224,402.78	1.093

03/01/04 PURCHASES

BN		WORLD	1.000%	04/26/04	1.020	50,000		
BN		WORLD	1.000%	04/26/04	1.020	50,000		
CP		AMER EXP		03/26/04	1.010	50,000		
CP		AMER EXP		03/26/04	1.010	50,000		
CP		AMER EXP		04/01/04	1.010	50,000		
CP		AMER EXP		04/01/04	1.010	50,000		
CP		FCAR		04/01/04	1.020	50,000		

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>d/</u> <u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
03/01/04	PURCHASES (continued)							
	CP	FCAR	04/01/04	1.020	50,000			
	CP	DEERE	04/06/04	1.040	25,000			
	CP	JP MORGAN	05/03/04	1.020	50,000			
	CP	JP MORGAN	05/03/04	1.020	50,000			
	CP	JP MORGAN	05/05/04	1.020	50,000			
	CP	JP MORGAN	05/05/04	1.020	50,000			
	CP	JP MORGAN	05/05/04	1.020	50,000			
	CP	JP MORGAN	05/05/04	1.020	50,000			
	CP	JP MORGAN	05/05/04	1.020	50,000			
	CP	GECC	05/26/04	1.030	50,000			
	CP	GECC	05/26/04	1.030	50,000			
	CP	CITICORP	05/26/04	1.050	50,000			
	CP	CITICORP	05/26/04	1.050	50,000			
	CP	CITICORP	05/26/04	1.050	50,000			
	CP	CITICORP	05/26/04	1.050	50,000			
	CP	GECC	05/28/04	1.030	50,000			
	CP	GECC	05/28/04	1.030	50,000			

03/02/04 REDEMPTIONS

CD	CIBC	1.010%	03/02/04	1.010	50,000	7	9,819.45	1.027
CD	CIBC	1.010%	03/02/04	1.010	50,000	7	9,819.45	1.027
CD	CIBC	1.010%	03/02/04	1.010	50,000	7	9,819.45	1.027
CD	CIBC	1.010%	03/02/04	1.010	50,000	7	9,819.45	1.027
CP	GECC		03/02/04	1.000	50,000	5	6,944.44	1.017
CP	GECC		03/02/04	1.000	50,000	5	6,944.44	1.017
CP	GECC		03/02/04	1.000	50,000	5	6,944.44	1.017
CP	GECC		03/02/04	1.000	50,000	5	6,944.44	1.017
CP	W/F		03/02/04	0.999	20,000	6	3,300.00	1.007
CP	W/F		03/02/04	0.990	50,000	6	8,250.00	1.007
CP	W/F		03/02/04	0.999	50,000	6	8,250.00	1.007
CP	W/F		03/02/04	0.999	50,000	6	8,250.00	1.007
CP	GE CO		03/02/04	1.000	50,000	6	8,333.33	1.017
CP	GE CO		03/02/04	1.000	30,000	6	5,000.00	1.017
CP	CITI GLOBAL		03/02/04	1.010	50,000	8	11,222.22	1.027
CP	CITI GLOBAL		03/02/04	1.010	50,000	8	11,222.22	1.027
CP	CITI GLOBAL		03/02/04	1.010	50,000	8	11,222.22	1.027
CP	CITI GLOBAL		03/02/04	1.010	50,000	8	11,222.22	1.027
CP	GE CO		03/02/04	1.010	50,000	14	19,638.89	1.027
CP	GE CO		03/02/04	1.010	50,000	14	19,638.89	1.027
CP	CITI GLOBAL		03/02/04	1.020	50,000	14	19,833.33	1.037
CP	CITI GLOBAL		03/02/04	1.020	50,000	14	19,833.33	1.037
DISC NOTES	FHLB		03/02/04	0.940	50,000	6	7,833.33	0.956

03/02/04 NO PURCHASES

03/03/04 REDEMPTIONS

CP	GECC		03/03/04	1.000	50,000	7	9,722.22	1.017
CP	GECC		03/03/04	1.000	50,000	7	9,722.22	1.017
CP	CITI GLOBAL		03/03/04	1.020	50,000	21	29,750.00	1.038

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>d/</u> <u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
03/03/04	REDEMPTIONS (continued)								
	CP	CITI GLOBAL		03/03/04	1.020	250,000	21	14,875.00	1.038
03/03/04	NO PURCHASES								
03/04/04	REDEMPTIONS								
	CP	AMER EXP		03/04/04	1.010	50,000	6	8,416.67	1.027
	CP	AMER EXP		03/04/04	1.010	50,000	6	8,416.67	1.027
	CP	AMER EXP		03/04/04	1.010	50,000	6	8,416.67	1.027
	CP	AMER EXP		03/04/04	1.010	50,000	6	8,416.67	1.027
	CP	AMER EXP		03/04/04	1.000	50,000	7	9,722.22	1.017
	CP	AMER EXP		03/04/04	1.000	50,000	7	9,722.22	1.017
03/04/04	PURCHASES								
	CD	TORONTO	1.045%	06/16/04	1.040	50,000			
	CD	TORONTO	1.045%	06/16/04	1.040	50,000			
	CD	TORONTO	1.045%	06/16/04	1.040	50,000			
	CD	TORONTO	1.045%	06/16/04	1.040	50,000			
	CP	DISNEY		04/01/04	1.050	25,000			
	CP	B/A		05/03/04	1.030	7,197			
	CP	B/A		05/03/04	1.030	50,000			
	CP	SAFEWAY		05/03/04	1.070	50,000			
	CP	GECC		06/16/04	1.040	20,000			
	CP	GECC		06/16/04	1.040	50,000			
	CP	CITI GLOBAL		06/16/04	1.040	50,000			
	CP	CITI GLOBAL		06/16/04	1.040	50,000			
	CP	CITI GLOBAL		06/16/04	1.040	50,000			
	CP	CITI GLOBAL		06/16/04	1.040	50,000			
03/05/04	REDEMPTIONS								
	CP	CITI GLOBAL		03/05/04	1.020	50,000	23	32,583.33	1.038
03/05/04	NO PURCHASES								
03/08/04	REDEMPTIONS								
	CD	CIBC	1.010%	03/08/04	1.010	50,000	11	15,430.56	1.027
	CP	COUNTRY		03/08/04	1.040	35,000	14	14,155.56	1.058
	CP	COUNTRY		03/08/04	1.040	50,000	14	20,222.22	1.058
	CP	CITICORP		03/08/04	1.065	50,000	76	112,416.67	1.085
	CP	CITICORP		03/08/04	1.065	50,000	76	112,416.67	1.085
	CP	GECC		03/08/04	1.110	50,000	122	188,083.33	1.133
	CP	GECC		03/08/04	1.110	50,000	122	188,083.33	1.133
03/08/04	NO PURCHASES								

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>a/</u>	<u>MATURITY</u>	<u>TRANS</u>	<u>PAR</u>	<u>d/</u>	<u>AMOUNT</u>	<u>EFFECTIVE</u>
					<u>DATE</u>	<u>YIELD</u>	<u>(000)</u>	<u>DAYS</u>	<u>EARNED</u>	<u>YIELD</u>
03/09/04	REDEMPTIONS									
	CD	FORTIS	1.070%	03/09/04	1.070	50,000	154	228,861.11	1.088	
	CD	FORTIS	1.070%	03/09/04	1.070	50,000	154	228,861.11	1.088	
	CD	WASHINGTON	1.120%	03/09/04	1.120	50,000	155	241,111.11	1.139	
	CD	WASHINGTON	1.120%	03/09/04	1.120	50,000	155	241,111.11	1.139	
	CP	CITI GLOBAL		03/09/04	1.020	50,000	29	41,083.33	1.038	
	CP	CITI GLOBAL		03/09/04	1.020	50,000	29	41,083.33	1.038	
	CP	CITI GLOBAL		03/09/04	1.020	50,000	29	41,083.33	1.038	
	CP	CITI GLOBAL		03/09/04	1.020	50,000	29	41,083.33	1.038	
	CP	GECC		03/09/04	1.070	50,000	78	115,916.67	1.090	
	CP	GECC		03/09/04	1.070	50,000	78	115,916.67	1.090	
	CP	FCAR		03/09/04	1.080	50,000	81	121,500.00	1.101	
	CP	FCAR		03/09/04	1.080	50,000	81	121,500.00	1.101	
	CP	FCAR		03/09/04	1.080	50,000	81	121,500.00	1.101	
	CP	SRAC		03/09/04	1.150	50,000	84	134,166.67	1.172	
	CP	GECC		03/09/04	1.100	50,000	117	178,750.00	1.122	
	CP	GECC		03/09/04	1.100	50,000	117	178,750.00	1.122	
	CP	GECC		03/09/04	1.100	10,000	125	38,194.44	1.123	
	CP	GECC		03/09/04	1.100	50,000	125	190,972.22	1.123	
	CP	GECC		03/09/04	1.100	50,000	125	190,972.22	1.123	
	CP	JP MORGAN		03/09/04	1.080	50,000	132	198,000.00	1.102	
	CP	JP MORGAN		03/09/04	1.080	50,000	132	198,000.00	1.102	
	CP	GMAC		03/09/04	1.340	50,000	155	288,472.22	1.370	

03/09/04 PURCHASES

CP	GMAC		04/28/04	1.250	50,000					
CP	GMAC		04/28/04	1.250	50,000					
CP	SRAC		06/16/04	1.060	50,000					
CD	S-E BANK	1.040%	06/16/04	1.040	50,000					
CD	S-E BANK	1.040%	06/16/04	1.040	50,000					
CD	CS/FST BOSTON	1.040%	06/16/04	1.040	50,000					

03/10/04 REDEMPTIONS

CD	W/F	1.020%	03/10/04	1.020	50,000	30	42,500.00	1.037		
CD	W/F	1.020%	03/10/04	1.020	50,000	30	42,500.00	1.037		
CD	MONTREAL	1.010%	03/10/04	1.010	50,000	30	42,083.33	1.027		
CD	MONTREAL	1.010%	03/10/04	1.010	50,000	30	42,083.33	1.027		
CP	AMER EXP		03/10/04	1.010	50,000	30	42,083.33	1.028		
CP	AMER EXP		03/10/04	1.010	25,000	30	21,041.67	1.028		
CP	GECC		03/10/04	1.070	50,000	79	117,402.78	1.090		
CP	GECC		03/10/04	1.070	50,000	79	117,402.78	1.090		
CP	GECC		03/10/04	1.100	50,000	118	180,277.78	1.122		
CP	GECC		03/10/04	1.100	50,000	118	180,277.78	1.122		
CP	JP MORGAN		03/10/04	1.080	50,000	133	199,500.00	1.102		
CP	JP MORGAN		03/10/04	1.080	50,000	133	199,500.00	1.102		

03/10/04 PURCHASES

CD	CS/FST BOSTON	1.040%	06/16/04	1.040	25,000					
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POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>a/</u>	<u>MATURITY</u>	<u>TRANS</u>	<u>PAR</u>	<u>d/</u>	<u>DAYS</u>	<u>AMOUNT</u>	<u>EFFECTIVE</u>
					<u>DATE</u>	<u>YIELD</u>	<u>(000)</u>		<u>HELD</u>	<u>EARNED</u>	<u>YIELD</u>
03/10/04 PURCHASES (continued)											
	CD	CS/FST BOSTON	1.040%	06/16/04	1.040	50,000					
	CD	CS/FST BOSTON	1.040%	06/16/04	1.040	50,000					
	CD	US BANK	1.020%	06/16/04	1.020	50,000					
	CD	US BANK	1.020%	06/16/04	1.020	50,000					
	CD	US BANK	1.020%	06/16/04	1.020	50,000					
	CD	US BANK	1.020%	06/16/04	1.020	50,000					
	CD	DEXIA	1.025%	06/16/04	1.020	50,000					
	CD	DEXIA	1.025%	06/16/04	1.020	50,000					
	CD	WASHINGTON	1.070%	06/16/04	1.070	50,000					
	CD	WASHINGTON	1.070%	06/16/04	1.070	50,000					
	CP	AMER EXP		04/09/04	1.010	50,000					
	CP	AMER EXP		04/09/04	1.010	50,000					
	CP	BARTON		04/12/04	1.020	25,000					
	CP	GMAC		04/28/04	1.250	50,000					
	CP	GMAC		04/28/04	1.250	50,000					
	CP	GMAC		05/05/04	1.250	50,000					
	CP	GMAC		05/05/04	1.250	50,000					
03/11/04 REDEMPTIONS											
	CD	MONTREAL	1.010%	03/11/04	1.010	50,000	14	19,638.89		1.027	
	CD	MONTREAL	1.010%	03/11/04	1.010	50,000	14	19,638.89		1.027	
	CP	COUNTRY		03/11/04	1.050	50,000	16	23,333.33		1.068	
03/11/04 PURCHASES											
	CP	GECC		04/09/04	1.020	50,000					
	CP	GECC		04/09/04	1.020	50,000					
	CP	FCAR		05/10/04	1.020	50,000					
	CP	SAFEWAY		06/09/04	1.070	50,000					
03/12/04 REDEMPTIONS											
	CP	COUNTRY		03/12/04	1.050	25,000	30	21,875.00		1.068	
03/12/04 NO PURCHASES											
03/15/04 REDEMPTIONS											
		CITICORP	7.125%	03/15/04	5.300	6,750	1068	1,077,380.93		5.215	
03/15/04 PURCHASES											
	CD	DEXIA	1.025%	06/16/04	1.025	50,000					
	CD	DEXIA	1.025%	06/16/04	1.025	50,000					
	CP	BEAR		03/26/04	1.000	50,000					
	CP	BEAR		03/26/04	1.000	50,000					
	CP	BEAR		03/26/04	1.000	50,000					
	CP	BEAR		03/26/04	1.000	50,000					
	CP	SARA LEE		03/26/04	1.050	50,000					

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>d/</u> <u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
03/15/04 PURCHASES (continued)									
	CP	CITI GLOBAL		03/26/04	1.010	50,000			
	CP	CITI GLOBAL		03/26/04	1.010	50,000			
	CP	CITI GLOBAL		03/26/04	1.010	50,000			
	CP	GMAC		04/28/04	1.240	50,000			
	CP	GMAC		04/28/04	1.240	50,000			
03/16/04 REDEMPTIONS									
	CP	JP MORGAN		03/16/04	1.090	5,000	124	18,772.22	1.112
	CP	JP MORGAN		03/16/04	1.090	50,000	124	187,722.22	1.112
	CP	JP MORGAN		03/16/04	1.090	50,000	124	187,722.22	1.112
	CP	JP MORGAN		03/16/04	1.090	50,000	124	187,722.22	1.112
03/16/04 PURCHASES									
	CD	US BANK	1.010%	03/26/04	1.010	50,000			
	CD	US BANK	1.010%	03/26/04	1.010	50,000			
	CD	CS/FST BOSTON	1.035%	06/16/04	1.030	50,000			
	CD	CS/FST BOSTON	1.035%	06/16/04	1.030	50,000			
	CP	COUNTRY		03/26/04	1.050	2,460			
	CP	COUNTRY		03/26/04	1.050	50,000			
	CP	GMAC		04/28/04	1.240	50,000			
	CP	GMAC		04/28/04	1.240	50,000			
03/17/04 REDEMPTIONS									
	DISC NOTES	FNMA		03/17/04	1.085	50,000	142	213,986.11	1.108
	DISC NOTES	FNMA		03/17/04	1.085	4,072	142	17,427.03	1.108
03/17/04 NO PURCHASES									
03/18/04 NO REDEMPTIONS									
03/18/04 PURCHASES									
	CP	FCAR		06/16/04	1.030	50,000			
03/19/04 NO REDEMPTIONS									
03/19/04 NO PURCHASES									
03/20/04 REDEMPTIONS									
	MTN	FMCC	6.125%	03/20/04	5.831	17,000	1031	2,812,003.96	5.829
03/22/04 REDEMPTIONS									
	CP	CITI GLOBAL		03/22/04	1.010	50,000	25	35,069.44	1.028
	CP	CITI GLOBAL		03/22/04	1.010	50,000	25	35,069.44	1.028
	CP	CITI GLOBAL		03/22/04	1.010	50,000	25	35,069.44	1.028

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>a/</u>	<u>MATURITY</u>	<u>TRANS</u>	<u>PAR</u>	<u>d/</u>	<u>DAYS</u>	<u>AMOUNT</u>	<u>EFFECTIVE</u>
					<u>DATE</u>	<u>YIELD</u>	<u>(000)</u>		<u>HELD</u>	<u>EARNED</u>	<u>YIELD</u>
03/22/04	REDEMPTIONS (continued)										
	CP	CITI GLOBAL			03/22/04	1.010	50,000		25	35,069.44	1.028
	CP	COUNTRY			03/22/04	1.040	20,760		28	16,792.53	1.058
	CP	PREFCO			03/22/04	1.030	31,000		28	24,834.44	1.048
	CP	PREFCO			03/22/04	1.030	50,000		28	40,055.56	1.048
03/22/04	PURCHASES										
	CP	COUNTRY			03/30/04	1.050	27,810				
	CP	MORG STAN			03/30/04	1.010	25,000				
03/23/04	REDEMPTIONS										
	CP	SARA LEE			03/23/04	1.060	30,000		29	25,616.67	1.079
03/23/04	PURCHASES										
	CD	WASHINGTON	1.060%		06/30/04	1.070	50,000				
	CD	WASHINGTON	1.060%		06/30/04	1.070	50,000				
	CP	CITI GLOBAL			06/16/04	1.030	50,000				
	CP	CITI GLOBAL			06/16/04	1.030	50,000				
03/24/04	REDEMPTIONS										
	DISC NOTES	FNMA			03/24/04	1.085	15,000		149	67,360.42	1.108
	DISC NOTES	FNMA			03/24/04	1.085	50,000		149	224,534.72	1.108
	DISC NOTES	FNMA			03/24/04	1.085	50,000		149	224,534.72	1.108
	DISC NOTES	FNMA			03/24/04	1.085	50,000		149	224,534.72	1.108
03/24/04	PURCHASES c/										
		FHLB	2.875%		02/15/07	1.000	48,840				
	DISC NOTES	FHLB			04/21/04	1.000	50,000				
	DISC NOTES	FHLB			05/26/04	1.000	4,575				
	DISC NOTES	FHLB			05/26/04	1.000	50,000				
	DISC NOTES	FNMA			07/14/04	1.000	50,000				
03/24/04	PURCHASES										
	CP	CITI GLOBAL			03/30/04	1.000	50,000				
	CP	CITI GLOBAL			03/30/04	1.000	50,000				
	CP	CITI GLOBAL			03/30/04	1.000	50,000				
	CP	CITI GLOBAL			03/30/04	1.000	50,000				
	CP	CITI GLOBAL			03/30/04	1.000	50,000				
	CP	CITI GLOBAL			03/30/04	1.000	50,000				
	CP	CITI GLOBAL			03/30/04	1.000	50,000				
	CP	CITI GLOBAL			03/30/04	1.000	50,000				
	CP	B/A			06/16/04	1.030	50,000				
	CP	B/A			06/16/04	1.030	50,000				
	DISC NOTES	FNMA			06/16/04	0.995	50,000				
	DISC NOTES	FNMA			06/16/04	0.995	50,000				

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>a/</u>	<u>MATURITY</u>	<u>TRANS</u>	<u>PAR</u>	<u>d/</u>	<u>DAYS</u>	<u>AMOUNT</u>	<u>EFFECTIVE</u>
					<u>DATE</u>	<u>YIELD</u>	<u>(000)</u>		<u>HELD</u>	<u>EARNED</u>	<u>YIELD</u>
03/24/04	PURCHASES (continued)										
	DISC NOTES	FNMA			06/16/04	0.995	50,000				
	DISC NOTES	FNMA			06/16/04	0.995	50,000				
03/25/04	REDEMPTIONS <u>c/</u>										
	DISC NOTES	FHLB			05/26/04	1.000	4,575	1		124.19	1.014
	DISC NOTES	FHLB			04/21/04	1.000	50,000	1		1,359.11	1.014
	DISC NOTES	FHLB			05/26/04	1.000	50,000	1		1,357.42	1.014
	DISC NOTES	FNMA			07/14/04	1.000	50,000	1		1,355.72	1.014
		FHLB	2.875%		02/15/07	1.000	48,840	1		1,359.11	1.014
03/25/04	REDEMPTIONS										
	TREAS	BILLS			03/25/04	0.990	50,000	177		243,375.00	1.011
	TREAS	BILLS			03/25/04	0.990	50,000	177		243,375.00	1.011
03/25/04	PURCHASES										
	BN	WORLD	0.990%		05/28/04	1.010	50,000				
	BN	WORLD	0.990%		05/28/04	1.010	50,000				
	BN	WORLD	0.990%		05/28/04	1.010	50,000				
	BN	WORLD	0.990%		05/28/04	1.010	50,000				
	CD	UBS	1.020%		06/16/04	1.020	50,000				
	CD	UBS	1.020%		06/16/04	1.020	50,000				
	CD	DEXIA	1.030%		06/16/04	1.025	50,000				
	CD	DEXIA	1.030%		06/16/04	1.025	50,000				
	CD	CS/FST BOSTON	1.035%		06/16/04	1.035	50,000				
	CD	CS/FST BOSTON	1.035%		06/16/04	1.035	50,000				
	CD	FORTIS	1.030%		06/16/04	1.030	50,000				
	CD	FORTIS	1.030%		06/16/04	1.030	50,000				
	CD	US BANK	1.030%		06/25/04	1.030	10,000				
	CD	W/F	1.010%		06/25/04	1.010	50,000				
	CD	W/F	1.010%		06/25/04	1.010	50,000				
	CD	W/F	1.010%		06/25/04	1.010	50,000				
	CD	W/F	1.010%		06/25/04	1.010	50,000				
	CD	US BANK	1.030%		06/25/04	1.030	50,000				
	CD	US BANK	1.030%		06/25/04	1.030	50,000				
	CP	GECC			05/28/04	1.020	50,000				
	CP	GECC			05/28/04	1.020	50,000				
	CP	GECC			05/28/04	1.020	50,000				
	CP	GECC			05/28/04	1.020	50,000				
	CP	GECC			06/16/04	1.030	50,000				
	CP	GECC			06/16/04	1.030	50,000				
	CP	GECC			06/16/04	1.030	50,000				
	CP	GECC			06/16/04	1.030	50,000				
	CP	FCAR			06/16/04	1.030	50,000				
	CP	FCAR			06/16/04	1.030	50,000				
	CP	FCAR			06/16/04	1.030	50,000				
	CP	B/A			06/16/04	1.030	50,000				
	CP	B/A			06/16/04	1.030	50,000				

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>a/ MATURITY</u>	<u>TRANS</u>	<u>PAR</u>	<u>d/</u>	<u>DAYS</u>	<u>AMOUNT</u>	<u>EFFECTIVE</u>
				<u>DATE</u>	<u>YIELD</u>	<u>(000)</u>	<u>HELD</u>	<u>EARNED</u>	<u>YIELD</u>	
03/25/04	PURCHASES (continued)									
	CP	B/A		06/16/04	1.030	50,000				
	CP	B/A		06/16/04	1.030	50,000				
	DISC NOTES	FNMA		06/16/04	1.000	40,300				
	DISC NOTES	FNMA		06/16/04	1.000	50,000				
	DISC NOTES	FNMA		06/16/04	1.000	50,000				
	DISC NOTES	FNMA		06/16/04	1.000	50,000				
	DISC NOTES	FNMA		06/16/04	1.000	50,000				
	DISC NOTES	FNMA		06/16/04	1.000	50,000				
	DISC NOTES	FNMA		06/16/04	1.000	50,000				
	DISC NOTES	FNMA		06/16/04	1.000	50,000				
	DISC NOTES	FNMA		06/23/04	1.000	50,000				
	DISC NOTES	FNMA		06/23/04	1.000	50,000				
	DISC NOTES	FNMA		06/23/04	1.000	50,000				
	DISC NOTES	FNMA		06/23/04	1.000	50,000				

03/26/04 REDEMPTIONS

BN	BANC ONE	1.090%	03/26/04	1.090	50,000	151	228,597.22	1.108
BN	BANC ONE	1.090%	03/26/04	1.090	50,000	151	228,597.22	1.108
BN	BANC ONE	1.090%	03/26/04	1.090	50,000	151	228,597.22	1.108
BN	BANC ONE	1.090%	03/26/04	1.090	50,000	151	228,597.22	1.108
CD	US BANK	1.010%	03/26/04	1.010	50,000	10	14,027.78	1.024
CD	US BANK	1.010%	03/26/04	1.010	50,000	10	14,027.78	1.024
CD	DEXIA	1.015%	03/26/04	1.015	50,000	44	61,417.42	1.022
CD	DEXIA	1.015%	03/26/04	1.015	50,000	44	61,417.42	1.022
CD	NOVA SCOT	1.100%	03/26/04	1.100	50,000	151	230,694.44	1.118
CD	NOVA SCOT	1.100%	03/26/04	1.100	50,000	151	230,694.44	1.118
CD	RB SCOT	1.100%	03/26/04	1.100	25,000	154	117,638.89	1.118
CD	RB SCOT	1.100%	03/26/04	1.100	50,000	154	235,277.78	1.118
CD	NOVA SCOT	1.080%	03/26/04	1.080	50,000	163	244,500.00	1.098
CP	COUNTRY		03/26/04	1.050	2,460	10	717.50	1.065
CP	COUNTRY		03/26/04	1.050	50,000	10	14,583.33	1.065
CP	SARA LEE		03/26/04	1.050	50,000	11	16,041.67	1.064
CP	BEAR		03/26/04	1.000	50,000	11	15,277.78	1.014
CP	BEAR		03/26/04	1.000	50,000	11	15,277.78	1.014
CP	BEAR		03/26/04	1.000	50,000	11	15,277.78	1.014
CP	BEAR		03/26/04	1.000	50,000	11	15,277.78	1.014
CP	CITI GLOBAL		03/26/04	1.010	50,000	11	15,430.56	1.024
CP	CITI GLOBAL		03/26/04	1.010	50,000	11	15,430.56	1.024
CP	CITI GLOBAL		03/26/04	1.010	50,000	11	15,430.56	1.024
CP	AMER EXP		03/26/04	1.010	50,000	25	35,069.44	1.025
CP	AMER EXP		03/26/04	1.010	50,000	25	35,069.44	1.025
CP	GMAC		03/26/04	1.220	50,000	28	47,444.44	1.242
CP	GMAC		03/26/04	1.220	50,000	28	47,444.44	1.242
CP	GMAC		03/26/04	1.220	50,000	28	47,444.44	1.242
CP	GMAC		03/26/04	1.220	50,000	28	47,444.44	1.242
CP	GE CO		03/26/04	1.030	15,000	32	13,733.33	1.048
CP	GE CO		03/26/04	1.030	50,000	32	45,777.78	1.048
CP	GE CO		03/26/04	1.030	50,000	32	45,777.78	1.048
CP	GE CO		03/26/04	1.030	50,000	32	45,777.78	1.048
CP	GMAC		03/26/04	1.240	50,000	36	62,000.00	1.261

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>a/</u>	<u>MATURITY</u>	<u>TRANS</u>	<u>PAR</u>	<u>d/</u>	<u>DAYS</u>	<u>AMOUNT</u>	<u>EFFECTIVE</u>
					<u>DATE</u>	<u>YIELD</u>	<u>(000)</u>		<u>HELD</u>	<u>EARNED</u>	<u>YIELD</u>
03/26/04	REDEMPTIONS (continued)										
	CP	GE CO			03/26/04	1.030	50,000		42	60,083.33	1.048
	CP	GE CO			03/26/04	1.030	50,000		42	60,083.33	1.048
	CP	GE CO			03/26/04	1.030	50,000		42	60,083.33	1.048
	CP	GE CO			03/26/04	1.030	50,000		42	60,083.33	1.048
	CP	GMAC			03/26/04	1.300	50,000		74	133,611.11	1.325
	CP	FCAR			03/26/04	1.090	50,000		107	161,986.11	1.111
	CP	FCAR			03/26/04	1.090	50,000		107	161,986.11	1.111
	CP	FCAR			03/26/04	1.090	50,000		107	161,986.11	1.111
	CP	FCAR			03/26/04	1.090	50,000		107	161,986.11	1.111
	CP	JP MORGAN			03/26/04	1.080	50,000		126	189,000.00	1.102
	CP	JP MORGAN			03/26/04	1.080	50,000		126	189,000.00	1.102
	CP	JP MORGAN			03/26/04	1.080	50,000		126	189,000.00	1.102
	DISC NOTES	FHLMC			03/26/04	1.060	50,000		123	181,083.34	1.082
	DISC NOTES	FHLMC			03/26/04	1.060	50,000		123	181,083.34	1.082
	DISC NOTES	FNMA			03/26/04	1.080	50,000		134	201,000.00	1.102
	DISC NOTES	FNMA			03/26/04	1.080	50,000		134	201,000.00	1.102
	DISC NOTES	FNMA			03/26/04	1.080	50,000		134	201,000.00	1.102
	DISC NOTES	FNMA			03/26/04	1.080	50,000		134	201,000.00	1.102
	DISC NOTES	FNMA			03/26/04	1.070	50,000		161	239,263.89	1.093
	DISC NOTES	FNMA			03/26/04	1.070	50,000		161	239,263.89	1.093
	DISC NOTES	FNMA			03/26/04	1.070	50,000		162	240,750.00	1.093
	DISC NOTES	FNMA			03/26/04	1.070	50,000		162	240,750.00	1.093
	DISC NOTES	FNMA			03/26/04	1.070	50,000		162	240,750.00	1.093
	DISC NOTES	FNMA			03/26/04	1.070	50,000		162	240,750.00	1.093
	DISC NOTES	FNMA			03/26/04	1.070	50,000		162	240,750.00	1.093
	DISC NOTES	FNMA			03/26/04	1.070	50,000		162	240,750.00	1.093
	DISC NOTES	FNMA			03/26/04	1.070	50,000		162	240,750.00	1.093

03/26/04 PURCHASES

CP	GMAC			06/16/04	1.230	50,000
CP	GMAC			06/16/04	1.230	50,000
CP	GMAC			06/16/04	1.230	50,000
CP	GMAC			06/16/04	1.230	50,000

03/29/04 NO REDEMPTIONS

03/29/04 PURCHASES c/

DISC NOTES	FNMA			07/14/04	1.050	50,000
DISC NOTES	FHLB			04/23/04	1.050	50,000
DISC NOTES	FHLB			04/23/04	1.050	2,316

03/29/04 PURCHASES

	SBA FR	1.300%	02/25/29	1.300	28,500
CD	UBS	1.045%	08/27/04	1.040	50,000
CD	UBS	1.045%	08/27/04	1.040	50,000
CP	NCAT		03/30/04	1.020	15,000
CP	DISNEY		03/30/04	1.050	30,000

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>a/</u>	<u>a/</u>	<u>MATURITY</u>	<u>TRANS</u>	<u>PAR</u>	<u>d/</u>	<u>DAYS</u>	<u>AMOUNT</u>	<u>EFFECTIVE</u>
					<u>DATE</u>	<u>YIELD</u>	<u>(000)</u>		<u>HELD</u>	<u>EARNED</u>	<u>YIELD</u>
03/29/04	PURCHASES (continued)										
	CP	HOUSEHOLD			03/30/04	1.000	10,000				
	CP	COUNTRY			03/30/04	1.040	46,872				
	CP	COUNTRY			03/30/04	1.040	50,000				
	CP	COUNTRY			03/30/04	1.040	50,000				
	CP	HOUSEHOLD			03/30/04	1.000	50,000				
	CP	HOUSEHOLD			03/30/04	1.000	50,000				
	CP	NCAT			03/30/04	1.020	50,000				
	CP	GMAC			07/01/04	1.230	20,000				
	CP	GMAC			07/01/04	1.230	50,000				
	CP	FCAR			08/20/04	1.050	50,000				
	CP	FCAR			08/20/04	1.050	50,000				
	CP	FCAR			08/20/04	1.050	50,000				
	CP	GECC			08/27/04	1.040	50,000				
	CP	GECC			08/27/04	1.040	50,000				
	CP	GECC			08/27/04	1.040	50,000				
03/30/04	REDEMPTIONS c/										
	DISC NOTES	FNMA			07/14/04	1.050	50,000	1		1,423.51	1.065
	DISC NOTES	FHLB			04/23/04	1.050	50,000	1		1,427.07	1.065
	DISC NOTES	FHLB			04/23/04	1.050	2,316	1		66.09	1.065
03/30/04	REDEMPTIONS										
	CD	W/F	1.020%		03/30/04	1.020	50,000	33		46,750.00	1.037
	CD	W/F	1.020%		03/30/04	1.020	50,000	33		46,750.00	1.037
	CD	W/F	1.020%		03/30/04	1.020	50,000	33		46,750.00	1.037
	CD	W/F	1.020%		03/30/04	1.020	50,000	33		46,750.00	1.037
	CP	HOUSEHOLD			03/30/04	1.000	10,000	1		277.78	1.014
	CP	NCAT			03/30/04	1.020	15,000	1		425.00	1.034
	CP	DISNEY			03/30/04	1.050	30,000	1		875.00	1.065
	CP	COUNTRY			03/30/04	1.040	46,872	1		1,354.08	1.054
	CP	NCAT			03/30/04	1.020	50,000	1		1,416.67	1.034
	CP	COUNTRY			03/30/04	1.040	50,000	1		1,444.44	1.054
	CP	COUNTRY			03/30/04	1.040	50,000	1		1,444.44	1.054
	CP	HOUSEHOLD			03/30/04	1.000	50,000	1		1,388.89	1.014
	CP	HOUSEHOLD			03/30/04	1.000	50,000	1		1,388.89	1.014
	CP	CITI GLOBAL			03/30/04	1.000	50,000	6		8,333.33	1.014
	CP	CITI GLOBAL			03/30/04	1.000	50,000	6		8,333.33	1.014
	CP	CITI GLOBAL			03/30/04	1.000	50,000	6		8,333.33	1.014
	CP	CITI GLOBAL			03/30/04	1.000	50,000	6		8,333.33	1.014
	CP	CITI GLOBAL			03/30/04	1.000	50,000	6		8,333.33	1.014
	CP	CITI GLOBAL			03/30/04	1.000	50,000	6		8,333.33	1.014
	CP	CITI GLOBAL			03/30/04	1.000	50,000	6		8,333.33	1.014
	CP	CITI GLOBAL			03/30/04	1.000	50,000	6		8,333.33	1.014
	CP	CITI GLOBAL			03/30/04	1.000	50,000	6		8,333.33	1.014
	CP	MORG STAN			03/30/04	1.010	25,000	8		5,611.11	1.024
	CP	COUNTRY			03/30/04	1.050	27,810	8		6,489.00	1.065
	CP	COUNTRY			03/30/04	1.050	50,000	33		48,125.00	1.069
	CP	W/F			03/30/04	1.020	50,000	75		106,250.00	1.036
	CP	W/F			03/30/04	1.020	50,000	75		106,250.00	1.036

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>MATURITY</u> <u>YIELD</u>	<u>TRANS</u>	<u>d/</u> <u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
03/30/04	REDEMPTIONS (continued)								
	CP	GECC	03/30/04	1.100		50,000	154	235,277.78	1.124
	CP	GECC	03/30/04	1.100		50,000	154	235,277.78	1.124
03/30/04	PURCHASES								
	CD	SVENSKA	1.050%	08/27/04	1.050	50,000			
	DISC NOTES	FNMA		08/27/04	1.020	50,000			
	DISC NOTES	FNMA		08/27/04	1.020	50,000			
03/31/04	REDEMPTIONS								
	TREAS	NOTES	3.625%	03/31/04	3.517	50,000	722	3,478,867.83	3.517
	TREAS	NOTES	3.625%	03/31/04	3.517	50,000	722	3,478,867.83	3.517
	TREAS	NOTES	3.625%	03/31/04	3.501	50,000	726	3,483,051.57	3.501
	TREAS	NOTES	3.625%	03/31/04	3.501	50,000	726	3,483,051.57	3.501
	TREAS	NOTES	3.625%	03/31/04	3.501	50,000	726	3,483,051.57	3.501
	TREAS	NOTES	3.625%	03/31/04	3.501	50,000	726	3,483,051.57	3.501

<u>a/</u>	The abbreviations indicate the type of security purchased or sold; i.e., (U.S.) Bills, Bonds, Notes, Debentures, Discount Notes and Participation Certificates; Federal National Mortgage Association (FNMA) , Farmers Home Administration Notes (FHA) , Student Loan Marketing Association (SLMA) , Small Business Association (SBA) , Negotiable Certificates of Deposit (CD) , Negotiable Certificates of Deposit Floating Rate (CD FR) , Export Import Notes (EXIM) , Bankers Acceptances (BA) , Commercial Paper (CP) , Government National Mortgage Association (GNMA) , Federal Home Loan Bank Notes (FHLB) , Federal Land Bank Bonds (FLB) , Federal Home Loan Mortgage Corporation Obligation (FHLMC PC) & (FHLMC GMC) , Federal Farm Credit Bank Bonds (FFCB) , Federal Farm Credit Discount Notes (FFC) , Corporate Securities (CB) , US Ship Financing Bonds (TITLE XI'S) , International Bank of Redevelopment (IBRD) , Tennessee Valley Authority (TVA) , Medium Term Notes (MTN) , Real Estate Mortgage Investment Conduit (REMIC) .
<u>b/</u>	Purchase or sold yield based on 360 day calculation for discount obligations and Repurchase Agreements.
<u>c/</u>	Repurchase Agreement.
<u>d/</u>	Par amount of securities purchased, sold or redeemed.
<u>e/</u>	Securities were purchased and sold as of the same date.
<u>f/</u>	Repurchase Agreement against Reverse Repurchase Agreement.
<u>g/</u>	Outright purchase against Reverse Repurchase Agreement.
<u>h/</u>	Security "SWAP" transactions.
<u>i/</u>	Buy back agreement.
RRS	Reverse Repurchase Agreement.
RRP	Termination of Reverse Repurchase Agreement.

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>ALHAMBRA</u>				
Bank of East Asia (USA)	11/19/03	1.070	6,000,000.00	05/19/04
Bank of East Asia (USA)	01/14/04	1.020	3,095,000.00	07/14/04
Bank of East Asia (USA)	02/11/04	1.060	3,000,000.00	08/11/04
Omni Bank	10/23/03	1.080	2,000,000.00	04/22/04
Omni Bank	02/13/04	0.980	2,000,000.00	05/14/04
Omni Bank	11/20/03	1.090	2,000,000.00	05/20/04
Omni Bank	02/19/04	0.970	2,000,000.00	05/27/04
Omni Bank	03/03/04	1.000	6,000,000.00	06/02/04
Omni Bank	03/17/04	1.050	2,000,000.00	09/15/04
<u>ARROYO GRANDE</u>				
Mid-State Bank	10/15/03	1.050	5,000,000.00	04/14/04
Mid-State Bank	11/19/03	1.070	5,000,000.00	05/19/04
Mid-State Bank	12/12/03	1.060	5,000,000.00	06/11/04
Mid-State Bank	01/15/04	1.010	5,000,000.00	07/15/04
Mid-State Bank	02/11/04	1.050	5,000,000.00	08/11/04
Mid-State Bank	03/12/04	1.040	5,000,000.00	09/09/04
<u>BREA</u>				
Jackson Federal Bank	02/18/04	0.970	10,000,000.00	05/19/04
Pacific Western National Bank	02/04/04	1.030	4,000,000.00	08/04/04
<u>CALABASAS</u>				
First Bank of Beverly Hills FSB	02/05/04	0.980	10,000,000.00	05/06/04
First Bank of Beverly Hills FSB	12/17/03	1.040	10,000,000.00	06/16/04
First Bank of Beverly Hills FSB	03/04/04	1.070	10,000,000.00	09/02/04
<u>CAMARILLO</u>				
First California Bank	12/05/03	1.090	2,000,000.00	06/04/04
First California Bank	01/28/04	1.030	2,000,000.00	07/28/04
First California Bank	01/28/04	1.030	4,000,000.00	07/28/04
First California Bank	03/24/04	1.060	6,000,000.00	09/22/04
<u>CAMERON PARK</u>				
Western Sierra National Bank	01/14/04	0.990	7,000,000.00	07/14/04
Western Sierra National Bank	02/11/04	1.030	6,000,000.00	08/11/04

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>CHICO</u>				
Tri Counties Bank	03/18/04	1.010	20,000,000.00	06/18/04
<u>CITY OF INDUSTRY</u>				
EverTrust Bank	12/11/03	1.070	6,000,000.00	06/10/04
EverTrust Bank	01/29/04	1.030	6,000,000.00	07/29/04
<u>CONCORD</u>				
Bank of the West	03/18/04	1.010	82,000,000.00	06/18/04
Bank of the West	01/07/04	0.970	134,000,000.00	04/08/04
Bank of the West	01/28/04	0.950	76,500,000.00	04/29/04
Bank of the West	01/29/04	0.950	100,000,000.00	04/29/04
Bank of the West	02/20/04	0.980	242,000,000.00	05/21/04
<u>DUBLIN</u>				
Operating Engineers FCU	10/08/03	1.050	5,000,000.00	04/07/04
Operating Engineers FCU	12/12/03	1.040	10,000,000.00	06/11/04
Operating Engineers FCU	02/11/04	1.030	5,000,000.00	08/11/04
<u>EL CENTRO</u>				
Valley Independent Bank	01/07/04	1.000	20,000,000.00	04/08/04
Valley Independent Bank	01/16/04	0.960	20,000,000.00	04/16/04
Valley Independent Bank	01/23/04	0.960	32,500,000.00	04/23/04
<u>EL SEGUNDO</u>				
First Coastal Bank NA	01/22/04	1.020	2,000,000.00	07/21/04
First Coastal Bank NA	03/03/04	1.060	2,000,000.00	09/01/04
Hawthorne Savings FSB	01/07/04	0.970	60,000,000.00	04/08/04
Hawthorne Savings FSB	10/16/03	1.070	35,000,000.00	04/14/04
Hawthorne Savings FSB	11/20/03	1.090	25,000,000.00	05/20/04
Hawthorne Savings FSB	01/07/04	1.080	50,000,000.00	07/07/04
Hawthorne Savings FSB	02/05/04	1.060	15,000,000.00	08/05/04
Xerox Federal Credit Union	11/20/03	1.100	20,000,000.00	05/20/04
Xerox Federal Credit Union	03/04/04	1.080	20,000,000.00	09/02/04
Xerox Federal Credit Union	03/10/04	1.040	7,000,000.00	09/09/04

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>FAIRFIELD</u>				
Westamerica Bank	01/09/04	0.960	60,000,000.00	04/09/04
Westamerica Bank	01/14/04	0.910	30,000,000.00	04/15/04
Westamerica Bank	01/22/04	0.920	50,000,000.00	04/23/04
<u>FRESNO</u>				
United Security Bank	01/21/04	0.950	40,000,000.00	04/21/04
<u>FULLERTON</u>				
Fullerton Community Bank	11/19/03	1.080	9,000,000.00	05/19/04
Fullerton Community Bank	01/23/04	1.020	8,000,000.00	07/23/04
<u>GOLETA</u>				
Pacific Capital Bank	01/09/04	0.960	23,000,000.00	04/01/04
Pacific Capital Bank	09/17/03	1.050	25,000,000.00	04/01/04
Pacific Capital Bank	10/01/03	1.050	30,000,000.00	04/01/04
Pacific Capital Bank	12/10/03	1.030	85,000,000.00	06/09/04
Pacific Capital Bank	02/13/04	1.050	61,000,000.00	08/13/04
<u>GRANADA HILLS</u>				
First State Bank of California	10/23/03	1.060	3,000,000.00	04/22/04
First State Bank of California	03/19/04	1.030	2,000,000.00	09/17/04
<u>IRVINE</u>				
Commercial Capital Bank	10/17/03	1.040	10,000,000.00	04/15/04
Commercial Capital Bank	10/31/03	1.060	20,000,000.00	04/29/04
Commercial Capital Bank	11/20/03	1.070	20,000,000.00	05/20/04
Commercial Capital Bank	12/17/03	1.020	10,000,000.00	06/16/04
Commercial Capital Bank	01/08/04	1.060	10,000,000.00	07/08/04
Commercial Capital Bank	07/29/04	1.010	10,000,000.00	07/29/04
Commercial Capital Bank	02/19/04	1.010	15,000,000.00	08/19/04
Commercial Capital Bank	02/26/04	1.060	14,000,000.00	08/26/04
<u>LA JOLLA</u>				
Silvergate Bank	03/12/04	1.060	5,000,000.00	09/10/04

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>LAKEPORT</u>				
Lake Community Bank	01/14/04	0.990	2,000,000.00	07/14/04
<u>LODI</u>				
Bank of Lodi	06/17/04	1.020	5,000,000.00	06/17/04
Bank of Lodi	03/24/04	1.080	5,000,000.00	09/22/04
Farmers & Merchant Bk Cen CA	10/10/03	1.050	10,000,000.00	04/08/04
<u>LOS ANGELES</u>				
Broadway Federal Bank	01/09/04	1.070	2,500,000.00	07/09/04
Broadway Federal Bank	03/12/04	1.050	3,000,000.00	09/10/04
Cathay Bank	01/07/04	0.970	38,000,000.00	04/08/04
Cathay Bank	02/18/04	1.030	15,000,000.00	08/18/04
Cathay Bank	03/03/04	1.050	17,000,000.00	09/01/04
Cathay Bank	03/10/04	1.030	30,000,000.00	09/09/04
Cedars Bank	10/22/03	1.080	4,000,000.00	04/21/04
Cedars Bank	01/07/04	1.080	5,000,000.00	07/07/04
Cedars Bank	02/20/04	1.040	2,000,000.00	08/20/04
Cedars Bank	03/12/04	1.050	4,500,000.00	09/10/04
Center Bank	01/07/04	0.970	10,000,000.00	04/08/04
Center Bank	12/23/03	1.000	5,000,000.00	06/23/04
Center Bank	01/22/04	1.010	5,000,000.00	07/21/04
Center Bank	03/17/04	1.050	40,000,000.00	09/15/04
CHB America Bank	10/15/03	1.030	3,300,000.00	04/14/04
CHB America Bank	11/21/03	1.060	4,000,000.00	05/21/04
CHB America Bank	03/03/04	0.980	2,000,000.00	06/02/04
CHB America Bank	01/15/04	0.990	1,000,000.00	07/15/04
CHB America Bank	03/05/04	1.030	2,000,000.00	09/01/04
CHB America Bank	03/31/04	1.050	3,000,000.00	09/29/04
Eastern International Bank	11/05/03	1.080	900,000.00	05/05/04
Eastern International Bank	12/11/03	1.050	1,000,000.00	06/10/04
Hanmi Bank	01/16/04	0.940	25,000,000.00	04/16/04
Hanmi Bank	02/04/04	0.990	25,000,000.00	05/05/04
Hanmi Bank	03/05/04	1.020	25,000,000.00	06/03/04
Hanmi Bank	03/17/04	1.010	25,000,000.00	06/17/04
Mellon First Business Bank	01/09/04	0.960	50,000,000.00	04/09/04
Mellon First Business Bank	03/18/04	1.010	50,000,000.00	06/18/04
Mirae Bank	04/16/04	0.940	4,000,000.00	04/16/04
Nara Bank, NA	01/07/04	0.970	5,000,000.00	04/08/04
Nara Bank, NA	10/23/03	1.080	10,000,000.00	04/22/04
Nara Bank, NA	01/23/04	0.930	10,000,000.00	04/23/04

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>LOS ANGELES (continued)</u>				
Nara Bank, NA	11/14/03	1.110	5,000,000.00	05/13/04
Nara Bank, NA	02/19/04	0.970	5,000,000.00	05/19/04
Nara Bank, NA	03/12/04	1.010	10,000,000.00	06/11/04
Nara Bank, NA	02/04/04	1.050	10,000,000.00	08/04/04
Pacific Union Bank	10/31/03	1.080	10,000,000.00	04/29/04
Pacific Union Bank	12/15/03	1.040	20,000,000.00	06/16/04
Pacific Union Bank	01/08/04	1.080	10,000,000.00	07/08/04
Pacific Union Bank	03/04/04	1.070	20,000,000.00	09/02/04
Preferred Bank	02/06/04	0.990	4,000,000.00	05/07/04
Preferred Bank	03/19/04	1.060	31,000,000.00	09/17/04
Sae Han Bank	02/13/04	0.980	2,000,000.00	05/14/04
Sae Han Bank	02/20/04	0.980	12,000,000.00	05/14/04
State Bank of India (California)	11/20/03	1.000	2,000,000.00	05/20/04
State Bank of India (California)	01/07/04	1.090	3,000,000.00	07/07/04
Western Federal Credit Union	10/23/03	1.080	30,000,000.00	04/22/04
Wilshire State Bank	01/08/04	0.970	7,000,000.00	04/09/04
Wilshire State Bank	11/14/03	1.110	2,000,000.00	05/13/04
Wilshire State Bank	11/14/03	1.110	6,000,000.00	05/13/04
Wilshire State Bank	12/15/03	1.040	1,000,000.00	06/17/04
Wilshire State Bank	12/17/03	1.040	2,000,000.00	06/17/04
Wilshire State Bank	12/15/03	1.040	4,000,000.00	06/17/04
Wilshire State Bank	12/17/03	1.040	5,000,000.00	06/17/04
Wilshire State Bank	02/05/04	1.060	8,000,000.00	07/30/04
Wilshire State Bank	02/25/04	1.060	7,000,000.00	08/25/04
Wilshire State Bank	03/05/04	1.070	3,000,000.00	09/03/04
Wilshire State Bank	03/19/04	1.050	8,000,000.00	09/17/04
<u>MERCED</u>				
County Bank	01/15/04	0.940	10,000,000.00	04/16/04
County Bank	12/03/03	1.100	5,000,000.00	06/02/04
County Bank	03/10/04	1.040	10,000,000.00	09/09/04
<u>MONTEREY PARK</u>				
Trust Bank FSB	10/01/03	1.080	3,000,000.00	04/01/04
Trust Bank FSB	12/19/03	1.050	2,000,000.00	07/01/04
Trust Bank FSB	01/07/04	1.080	3,000,000.00	07/07/04
<u>NORTH HIGHLANDS</u>				
Safe Credit Union	01/16/04	0.930	5,000,000.00	04/16/04

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>NORTH HIGHLANDS (continued)</u>				
Safe Credit Union	02/13/04	0.980	20,000,000.00	05/14/04
<u>OAKDALE</u>				
Oak Valley Community Bank	01/16/04	0.930	2,500,000.00	04/16/04
Oak Valley Community Bank	03/18/04	1.060	3,500,000.00	09/16/04
<u>OAKLAND</u>				
Metropolitan Bank	10/29/03	1.080	1,000,000.00	04/28/04
Metropolitan Bank	12/04/03	1.100	1,000,000.00	06/03/04
Metropolitan Bank	01/23/04	1.010	1,000,000.00	07/23/04
Metropolitan Bank	02/26/04	1.060	1,000,000.00	08/26/04
Metropolitan Bank	03/24/04	1.050	2,000,000.00	09/22/04
<u>ONTARIO</u>				
Citizens Business Bank	10/03/03	1.050	25,000,000.00	04/02/04
Citizens Business Bank	11/20/03	1.090	30,000,000.00	05/20/04
Citizens Business Bank	12/05/03	1.080	25,000,000.00	06/04/04
Citizens Business Bank	02/06/04	1.060	30,000,000.00	08/06/04
Citizens Business Bank	03/24/04	1.050	30,000,000.00	09/22/04
<u>PALO ALTO</u>				
Bank of Petaluma	02/19/04	1.040	3,500,000.00	08/19/04
Bank of Petaluma	03/11/04	1.050	12,000,000.00	09/09/04
Bank of Santa Clara	02/19/04	1.040	20,000,000.00	08/19/04
Bay Bank of Commerce	10/29/03	1.090	5,000,000.00	04/28/04
Coast Commercial Bank	01/14/04	1.030	5,000,000.00	07/14/04
Coast Commercial Bank	02/19/04	1.050	20,000,000.00	08/19/04
Cupertino National Bank	10/29/03	1.090	35,000,000.00	04/28/04
Cupertino National Bank	11/21/03	1.090	20,000,000.00	05/21/04
Cupertino National Bank	01/14/04	1.020	10,000,000.00	07/14/04
Cupertino National Bank	03/11/04	1.050	10,000,000.00	09/09/04
Golden Gate Bank	11/21/03	1.110	9,000,000.00	05/21/04
Mid-Peninsula Bank	10/29/03	1.080	35,000,000.00	04/28/04
Mid-Peninsula Bank	02/19/04	1.030	5,000,000.00	08/19/04
Mid-Peninsula Bank	03/11/04	1.040	10,000,000.00	09/09/04
Mt. Diablo National Bank	03/11/04	1.050	10,000,000.00	09/09/04
Peninsula Bank of Commerce	02/19/04	1.030	15,000,000.00	08/19/04
San Jose National Bank	10/29/03	1.100	20,000,000.00	04/28/04

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>PALO ALTO (continued)</u>				
San Jose National Bank	11/21/03	1.100	20,000,000.00	05/21/04
<u>PALOS VERDES ESTATES</u>				
Malaga Bank	11/14/03	1.090	7,000,000.00	05/13/04
Malaga Bank	12/17/03	1.020	4,000,000.00	06/16/04
Malaga Bank	12/17/03	1.020	5,000,000.00	06/16/04
Malaga Bank	02/20/04	1.020	10,000,000.00	08/20/04
Malaga Bank	03/05/04	1.050	4,000,000.00	09/03/04
<u>PASADENA</u>				
Community Bank	10/10/03	1.050	10,000,000.00	04/08/04
Community Bank	10/15/03	1.050	15,000,000.00	04/14/04
Community Bank	11/06/03	1.090	15,000,000.00	05/06/04
Community Bank	12/17/03	1.040	10,000,000.00	06/16/04
Community Bank	01/09/04	1.070	10,000,000.00	07/09/04
Community Bank	03/17/04	1.050	10,000,000.00	09/15/04
Wescom Credit Union	11/19/03	1.090	10,000,000.00	05/19/04
Wescom Credit Union	03/24/04	1.070	25,000,000.00	09/22/04
<u>PASO ROBLES</u>				
Hacienda Bank	03/10/04	1.010	1,000,000.00	06/09/04
<u>PLACERVILLE</u>				
El Dorado Savings Bank	04/10/03	1.280	10,000,000.00	04/01/04
El Dorado Savings Bank	04/30/03	1.310	5,000,000.00	04/30/04
El Dorado Savings Bank	06/10/03	1.100	20,000,000.00	06/04/04
<u>PLEASANTON</u>				
Valley Community Bank	03/19/04	1.070	6,000,000.00	09/17/04
<u>POMONA</u>				
PFF Bank and Trust	12/10/03	1.050	20,000,000.00	06/09/04
PFF Bank and Trust	02/27/04	1.070	8,000,000.00	08/27/04

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>PORTERVILLE</u>				
Bank of the Sierra	10/23/03	1.090	10,000,000.00	04/22/04
<u>RANCHO SANTA FE</u>				
La Jolla Bank, FSB	11/20/03	1.070	25,000,000.00	05/20/04
La Jolla Bank, FSB	03/04/04	1.000	10,000,000.00	06/03/04
La Jolla Bank, FSB	02/04/04	1.030	25,000,000.00	08/04/04
La Jolla Bank, FSB	02/13/04	1.030	15,000,000.00	08/13/04
La Jolla Bank, FSB	03/05/04	1.050	10,000,000.00	09/02/04
<u>REDDING</u>				
North Valley Bank	12/12/03	1.040	3,000,000.00	06/11/04
<u>REDWOOD CITY</u>				
Provident Central Credit Union	10/31/03	1.060	20,000,000.00	04/29/04
<u>ROCKLIN</u>				
Five Star Bank	01/28/04	1.000	2,000,000.00	07/28/04
Five Star Bank	03/31/04	1.030	2,000,000.00	09/29/04
<u>RICHMOND</u>				
Mechanics Bank	04/01/03	1.320	10,000,000.00	04/01/04
Mechanics Bank	04/23/03	1.390	10,000,000.00	04/21/04
Mechanics Bank	06/12/03	1.090	10,000,000.00	06/09/04
Mechanics Bank	07/09/03	1.110	10,000,000.00	07/08/04
Mechanics Bank	08/08/03	1.370	10,000,000.00	08/04/04
Mechanics Bank	09/12/03	1.290	10,000,000.00	09/10/04
Mechanics Bank	10/15/03	1.260	10,000,000.00	10/15/04
Mechanics Bank	10/31/03	1.300	10,000,000.00	10/29/04
Mechanics Bank	11/07/03	1.380	10,000,000.00	11/05/04
Mechanics Bank	03/03/04	1.260	10,000,000.00	03/03/05
<u>RIVERSIDE</u>				
Provident Savings Bank	03/25/04	1.050	25,000,000.00	09/23/04

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SACRAMENTO</u>				
American River Bank	10/09/03	1.030	1,500,000.00	04/07/04
American River Bank	12/19/03	1.030	1,000,000.00	06/18/04
American River Bank	01/09/04	1.050	1,000,000.00	07/09/04
American River Bank	01/29/04	1.010	1,500,000.00	07/29/04
American River Bank	02/27/04	1.050	2,000,000.00	08/27/04
American River Bank	03/19/04	1.030	1,250,000.00	09/17/04
American River Bank	03/25/04	1.030	2,000,000.00	09/23/04
Bank of Sacramento	12/19/03	1.050	2,000,000.00	06/18/04
Bank of Sacramento	02/11/04	1.060	1,500,000.00	08/11/04
Bank of Sacramento	03/03/04	1.060	2,000,000.00	09/01/04
Merchants National Bank	10/15/03	1.050	2,000,000.00	04/14/04
Merchants National Bank	01/22/04	1.010	2,000,000.00	07/21/04
River City Bank	10/09/03	1.060	2,000,000.00	04/07/04
River City Bank	01/29/04	0.970	3,000,000.00	04/30/04
River City Bank	02/26/04	1.010	2,000,000.00	05/27/04
U.S. Bank	01/08/04	1.090	100,000,000.00	07/08/04
U.S. Bank	02/04/04	1.050	25,000,000.00	08/04/04
U.S. Bank	02/11/04	1.050	50,000,000.00	08/11/04
U.S. Bank	02/20/04	1.040	50,000,000.00	08/20/04
Union Bank of California	01/16/04	0.940	175,000,000.00	04/16/04
Union Bank of California	02/04/04	0.990	150,000,000.00	05/05/04
Union Bank of California	03/18/04	1.020	150,000,000.00	06/18/04
<u>SAN DIEGO</u>				
First Future Credit Union	12/03/03	1.090	15,000,000.00	06/02/04
First Future Credit Union	12/17/03	1.040	3,000,000.00	06/16/04
First Future Credit Union	12/17/03	1.040	5,000,000.00	06/16/04
First Future Credit Union	02/27/04	1.070	5,000,000.00	08/27/04
First United Bank	10/17/03	1.070	2,000,000.00	04/15/04
First United Bank	02/13/04	1.060	1,000,000.00	08/13/04
Mission Federal Credit Union	01/15/04	1.020	10,000,000.00	07/15/04
Mission Federal Credit Union	03/03/04	1.060	10,000,000.00	09/01/04
Neighborhood National Bank	02/20/04	1.020	2,000,000.00	08/20/04
North Island Federal Credit Union	01/09/04	0.980	5,000,000.00	04/09/04
<u>SAN FRANCISCO</u>				
American California Bank	01/08/04	1.090	4,000,000.00	07/08/04
American California Bank	03/05/04	1.080	2,000,000.00	09/03/04
Citibank (West) FSB	01/08/04	1.108	150,000,000.00	07/08/04
Citibank (West) FSB	01/15/04	1.050	100,000,000.00	07/15/04

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SAN FRANCISCO (continued)</u>				
Citibank (West) FSB	01/22/04	1.050	100,000,000.00	07/21/04
Citibank (West) FSB	01/28/04	1.050	25,000,000.00	07/28/04
Oceanic Bank	09/12/03	1.260	4,000,000.00	09/10/04
Trans Pacific National Bank	12/23/03	1.010	1,000,000.00	06/23/04
Trans Pacific National Bank	02/05/04	1.070	1,000,000.00	08/05/04
Trans Pacific National Bank	03/25/04	1.060	1,000,000.00	09/23/04
United Commercial Bank	01/07/04	0.980	40,000,000.00	04/08/04
United Commercial Bank	01/08/04	0.980	55,000,000.00	04/09/04
United Commercial Bank	02/26/04	1.010	20,000,000.00	05/27/04
United Commercial Bank	12/05/03	1.090	25,000,000.00	06/04/04
United Commercial Bank	12/12/03	1.070	25,000,000.00	06/11/04
United Commercial Bank	01/14/04	1.020	50,000,000.00	07/14/04
United Commercial Bank	01/28/04	1.030	40,000,000.00	07/28/04
United Commercial Bank	03/03/04	1.060	50,000,000.00	09/01/04
United Commercial Bank	03/19/04	1.060	65,000,000.00	09/17/04
<u>SAN JOSE</u>				
Comerica Bank of California	01/07/04	0.980	134,000,000.00	04/08/04
Comerica Bank of California	01/16/04	0.940	183,000,000.00	04/16/04
Heritage Bank of Commerce	02/11/04	1.060	2,000,000.00	08/11/04
Heritage Bank of Commerce	02/11/04	1.060	2,000,000.00	08/11/04
Meriwest Credit Union	10/17/03	1.090	5,000,000.00	04/14/04
Meriwest Credit Union	10/16/03	1.070	5,000,000.00	04/14/04
Meriwest Credit Union	01/22/04	1.040	5,000,000.00	07/21/04
Meriwest Credit Union	03/17/04	1.080	5,000,000.00	09/15/04
Santa Clara Co. Fed. C.U.	02/06/04	1.000	5,000,000.00	05/07/04
Santa Clara Co. Fed. C.U.	02/06/04	1.080	10,000,000.00	08/06/04
<u>SAN LUIS OBISPO</u>				
First Bank Of San Luis Obispo	12/05/03	1.090	4,500,000.00	06/04/04
First Bank Of San Luis Obispo	02/11/04	1.060	6,000,000.00	08/11/04
First Bank Of San Luis Obispo	03/17/04	1.060	7,000,000.00	09/15/04
First Bank Of San Luis Obispo	03/26/04	1.050	5,000,000.00	09/24/04
Mission Community Bank	10/08/03	1.080	2,500,000.00	04/07/04
Mission Community Bank	12/11/03	1.080	1,000,000.00	06/10/04
Mission Community Bank	03/04/04	1.080	1,000,000.00	09/02/04
San Luis Trust Bank	03/11/04	0.980	700,000.00	04/21/04
San Luis Trust Bank	10/22/03	1.060	1,000,000.00	04/21/04

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SAN MARINO</u>				
East West Federal Bank	11/20/03	1.090	38,000,000.00	05/20/04
East West Federal Bank	01/09/04	1.070	42,000,000.00	07/09/04
East West Federal Bank	02/06/04	1.060	35,000,000.00	08/06/04
East West Federal Bank	03/12/04	1.050	35,000,000.00	09/10/04
<u>SANTA ROSA</u>				
National Bank of the Redwoods	10/31/03	1.080	5,000,000.00	04/29/04
National Bank of the Redwoods	01/22/04	1.010	10,000,000.00	07/21/04
National Bank of the Redwoods	02/11/04	1.050	5,000,000.00	08/11/04
North Coast Bank	12/16/03	1.040	1,250,000.00	06/17/04
<u>SONORA</u>				
Central California Bank	03/26/04	1.040	5,000,000.00	09/24/04
<u>STOCKTON</u>				
Pacific State Bank	10/09/03	1.050	1,000,000.00	04/07/04
Pacific State Bank	01/08/04	1.090	1,000,000.00	07/08/04
Union Safe Deposit Bank	01/15/04	0.940	10,000,000.00	04/16/04
Union Safe Deposit Bank	01/23/04	0.940	15,000,000.00	04/23/04
Union Safe Deposit Bank	02/05/04	0.990	15,000,000.00	05/06/04
Union Safe Deposit Bank	02/13/04	0.990	15,000,000.00	05/14/04
Union Safe Deposit Bank	03/05/04	1.020	15,000,000.00	06/03/04
Union Safe Deposit Bank	03/11/04	1.010	10,000,000.00	06/10/04
Washington Mutual Bank	12/17/03	1.040	45,000,000.00	06/16/04
Washington Mutual Bank	01/22/04	1.010	75,000,000.00	07/21/04
Washington Mutual Bank	02/20/04	1.040	60,000,000.00	08/20/04
<u>TORRANCE</u>				
China Trust Bank (USA)	01/16/04	0.940	15,000,000.00	04/16/04
China Trust Bank (USA)	01/16/04	0.940	25,000,000.00	04/16/04
China Trust Bank (USA)	01/22/04	0.930	30,000,000.00	04/23/04
China Trust Bank (USA)	02/13/04	0.990	20,000,000.00	05/14/04
China Trust Bank (USA)	03/12/04	1.020	35,000,000.00	06/11/04
<u>TRACY</u>				
Service 1st Bank	03/17/04	1.030	4,000,000.00	06/17/04

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>TUSTIN</u>				
Sunwest Bank	01/16/04	0.910	6,000,000.00	04/16/04
Sunwest Bank	02/11/04	0.960	7,800,000.00	05/12/04
Sunwest Bank	03/10/04	0.970	1,000,000.00	06/09/04
<u>VACAVILLE</u>				
Travis Credit Union	12/04/03	1.090	40,000,000.00	06/02/04
<u>WHITTIER</u>				
Quaker City Bank	12/05/03	1.080	25,000,000.00	06/04/04
Quaker City Bank	01/14/04	1.010	24,000,000.00	07/14/04
Quaker City Bank	03/31/04	1.050	16,000,000.00	09/29/04
TOTAL TIME DEPOSITS MARCH 2004			5,881,295,000.00	

BANK DEMAND DEPOSITS

March 2004

(\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BALANCES PER BANKS</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 2,023,886	\$ 1,413,382
2	2,281,749	1,730,316
3	2,415,960	1,994,780
4	1,216,201	2,663,337
5	1,048,644	2,814,395
6	1,048,644	2,814,395
7	1,048,644	2,814,395
8	1,155,891	2,855,192
9	1,510,963	2,628,479
10	1,436,730	2,531,724
11	1,486,528	2,806,347
12	1,456,065	2,856,959
13	1,456,065	2,856,959
14	1,456,065	2,856,959
15	1,331,480	2,801,089
16	1,153,448	2,530,194
17	1,254,168	2,510,211
18	1,309,587	2,722,183
19	1,435,597	2,757,723
20	1,435,597	2,757,723
21	1,435,597	2,757,723
22	1,496,363	2,299,748
23	1,637,918	2,136,948
24	1,591,145	2,108,418
25	1,567,503	2,155,220
26	1,754,907	2,634,817
27	1,754,907	2,634,817
28	1,754,907	2,634,817
29	1,684,468	2,527,542
30	1,260,430	2,894,662
31	2,118,139	2,899,417
 AVERAGE DOLLAR DAYS	 \$ 1,516,716	 <u>a/</u>

a/ The prescribed bank balance for March was \$1,473,509. This consisted of \$1,337,090 in compensating balances for services, balances for uncollected funds of \$140,307 and a deduction of \$3,888 for March delayed deposit credit.

**DESIGNATION BY POOLED MONEY INVESTMENT BOARD
OF TREASURY POOLED MONEY INVESTMENTS AND DEPOSITS**

No. 1657

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on March 17, 2004, has determined and designated the amount of money available for deposit and investment under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with law, for deposit in demand
bank accounts as Compensating Balance for Services \$ 1,337,090,000

The active noninterest-bearing bank accounts designation constitutes a calendar month average balance. For purposes of computing the compensating balances, the Treasurer shall exclude from the daily balances any amounts contained therein as a result of nondelivery of securities purchased for "cash" for the Pooled Money Investment Account and shall adjust for any deposits not credited by the bank as of the date of deposit. The balances in such accounts may fall below the above amount provided that the balances computed by dividing the sum of daily balances of that calendar month by the number of days in the calendar month reasonably approximates that amount. The balances may exceed this amount during heavy collection periods or in anticipation of large impending warrant presentations to the Treasury, but the balances are to be maintained in such a manner as to realize the maximum return consistent with safe and prudent treasury management.

2. In accordance with law, for investment in securities authorized by section 16430, Government Code, or in term interest-bearing deposits in banks and savings and loan associations as follows:

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
(1)	03/15/04	03/19/04	\$ 786,300,000	\$ 45,651,805,000	\$ 5,852,295,000	\$ 51,504,100,000
(2)	03/22/04	03/26/04	\$ (774,500,000)	\$ 44,877,305,000	\$ 5,852,295,000	\$ 50,729,600,000
(3)	03/29/04	04/02/04	\$ (2,554,000,000)	\$ 42,323,305,000	\$ 5,852,295,000	\$ 48,175,600,000
(4)	04/05/04	04/09/04	\$ 605,900,000	\$ 42,929,205,000	\$ 5,852,295,000	\$ 48,781,500,000
(5)	04/12/04	04/16/04	\$ 2,191,700,000	\$ 45,120,905,000	\$ 5,852,295,000	\$ 50,973,200,000
(6)	04/19/04	04/23/04	\$ 2,584,100,000	\$ 47,705,005,000	\$ 5,852,295,000	\$ 53,557,300,000

From any of the amounts specifically designated above, not more than 30 percent in the aggregate may be invested in prime commercial paper under section 16430(e), Government Code.

Additional amounts available in treasury trust account and in the Treasury from time to time, in excess of the amounts and for the same types of investments as specifically designated above.

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of \$ 1,337,090,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO and SCO
Chairperson

Member

Dated: March 17, 2004

* Government Code

Member